

# Interval Constraints Overview

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# Lecture 1: Interval Constraints Overview

## Continuous Constraint Satisfaction Problems

## Continuous Constraint Reasoning

Representation of Continuous Domains

Pruning and Branching

## Solving Continuous CSPs

Constraint Propagation

Consistency Criteria

## Applications

## Course Structure

# Constraint Reasoning

## Continuous CSP (CCSP):

### Constraint Satisfaction Problem (CSP):

set of variables

set of domains

set of constraints

→ Intervals of reals  
[a,b]

→ Numeric  
(=, ≤, ≥)

**Solution:** → Many

assignment of values which satisfies all the constraints

**GOAL** Find Solutions;  
Find an enclosure of the solution space

# Constraint Reasoning

## Continuous Constraint Satisfaction Problem (CCSP):

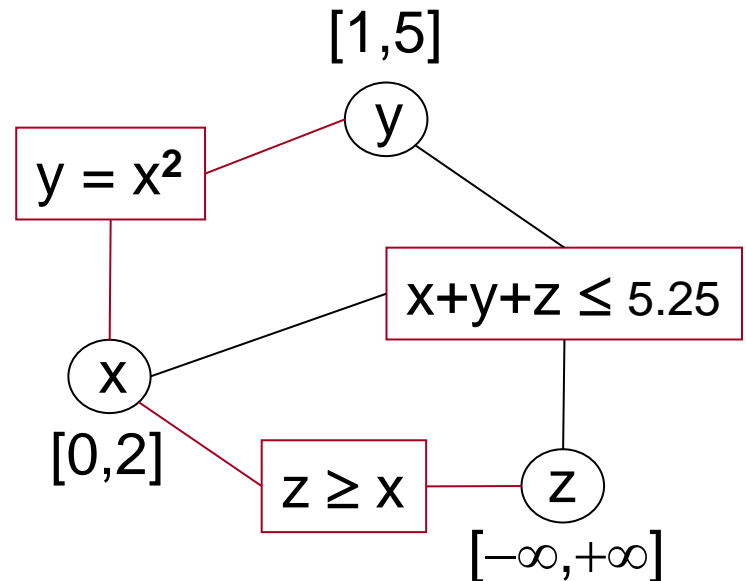
Interval Domains

Numerical Constraints

Many Solutions

$$x=1, y=1, z=1$$

$$x=1, y=1, z=3.25$$



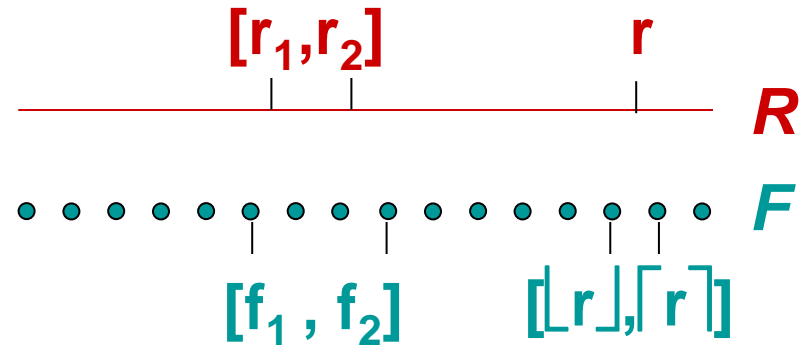
**Solution:**

assignment of values which satisfies all the constraints

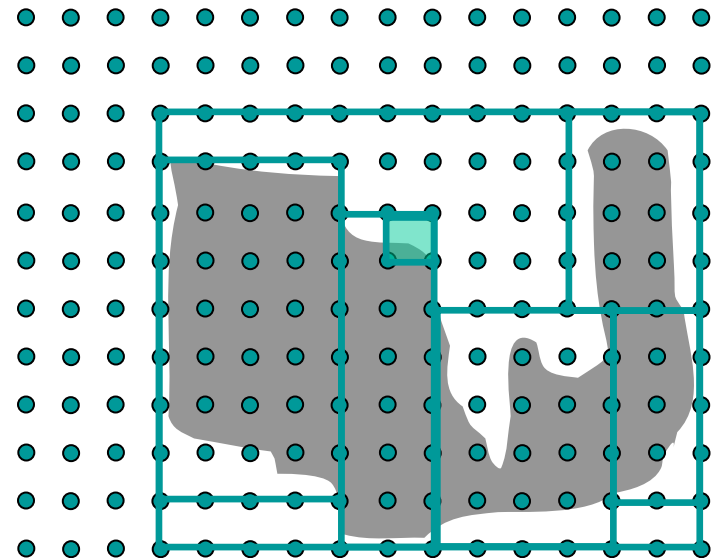
**GOAL** Find solutions;  
Find an enclosure of the solution space

# Representation of Continuous Domains

*F*-interval



*F*-box



*Canonical solution*

# Solving CCSPs:

Branch and Prune algorithms

constraint propagation

box split

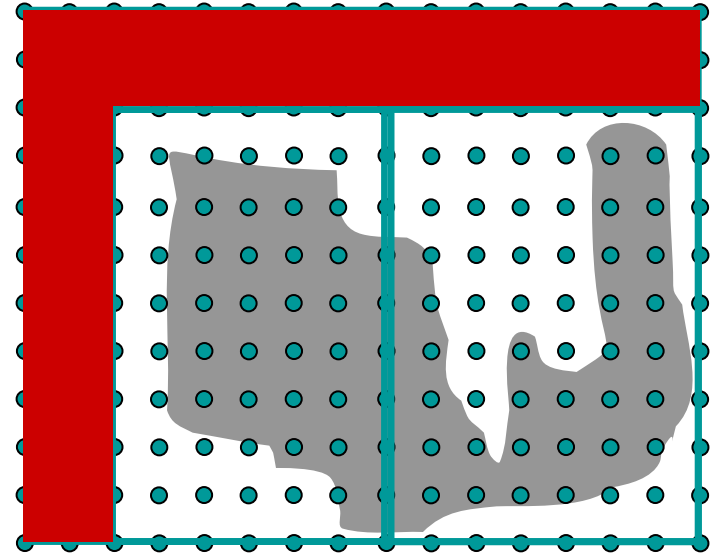
Safe Narrowing Functions

Strategy for

isolate canonical solutions

provide an enclosure of the solution space

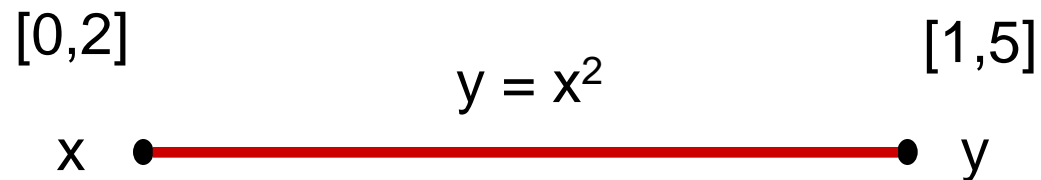
depends on a consistency requirement



# Constraint Reasoning (vs Simulation)

Represents uncertainty as intervals of possible values

Uses safe methods for narrowing the intervals accordingly to the constraints of the model



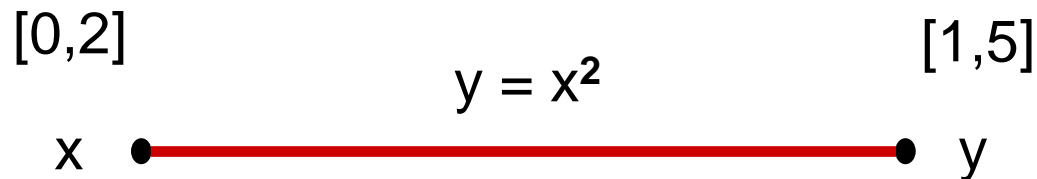
**Simulation:**

	0	0	no
$x \leq 1?$	1	1	
	2	4	$y \geq 4?$

**Constraint Reasoning:**

$[1, 2]$	$[1, 4]$
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## How to narrow the domains?



Safe methods are based on Interval Analysis techniques

$$\forall_{x \in [a, b]} x^2 \in [a, b]^2 = \begin{cases} [0, \lceil \max(a^2, b^2) \rceil] & \text{if } a \leq 0 \leq b \\ [\lfloor \min(a^2, b^2) \rfloor, \lceil \max(a^2, b^2) \rceil] & \text{otherwise} \end{cases}$$

**If**  $x \in [0, 2]$

**Then**  $y \in [0, 2]^2 = [0, \lceil \max(0^2, 2^2) \rceil] = [0, 4]$

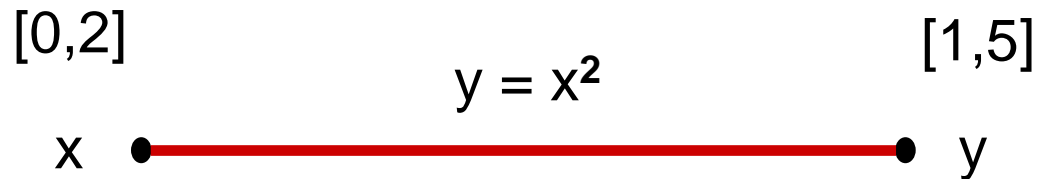
$$\therefore y \in [1, 5] \wedge y \in [0, 4]$$

$$\therefore y \in [1, 5] \cap [0, 4]$$

$$\therefore y \in [1, 4]$$



## How to narrow the domains?

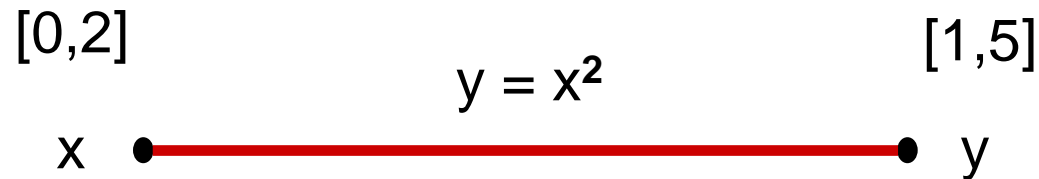


Safe methods are based on Interval Analysis techniques

$$\forall_{x \in [a,b]} x^2 \in [a,b]^2 = \begin{cases} [0, \lceil \max(a^2, b^2) \rceil] & \text{if } a \leq 0 \leq b \\ [\lfloor \min(a^2, b^2) \rfloor, \lceil \max(a^2, b^2) \rceil] & \text{otherwise} \end{cases}$$

$$\text{NF}_{y=x^2}: Y' \leftarrow Y \cap X^2$$

## How to narrow the domains?



Safe methods are based on Interval Analysis techniques

$$y - x^2 = 0 \longrightarrow F(Y) = Y - [0,2]^2 \quad F'(Y) = 1$$

$$\forall_{y \in Y} \forall_{x \in [0,2]} y - x^2 = 0 \Rightarrow y \in N(Y) = c(Y) - \frac{F(c(Y))}{F'(Y)}$$

If  $x \in [0,2]$  and  $y \in [1,5]$

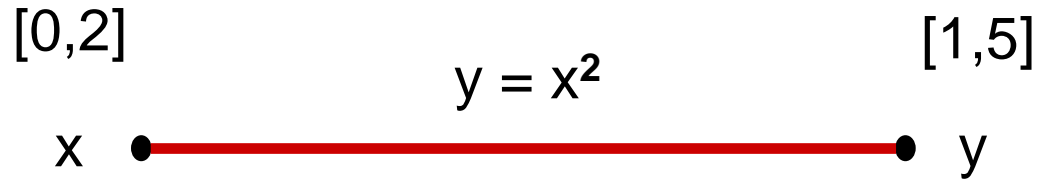
Interval Newton method

Then  $y \in N([1,5]) = 3 - \frac{3 - [0,2]^2}{1} = [0,4]$

$$\therefore y \in [1,5] \cap [0,4]$$

$$\therefore y \in [1,4]$$

## How to narrow the domains?



Safe methods are based on Interval Analysis techniques

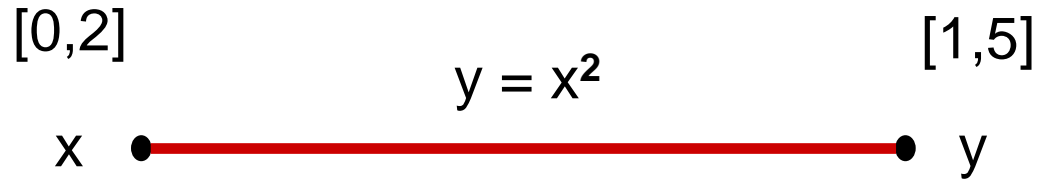
$$y - x^2 = 0 \longrightarrow F(Y) = Y - [0,2]^2 \quad F'(Y) = 1$$

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Interval Newton method

$$\text{NF}_{y=x^2}: Y' \leftarrow Y \cap \left( c(Y) - \frac{c(Y) - X^2}{1} \right)$$

# How to narrow the domains?



Safe methods are based on Interval Analysis techniques

contractility

correctness

$$\text{NF}_{y=x^2}: Y' \leftarrow Y \cap X^2$$

$$Y' \subseteq Y$$

$$\forall_{y \in Y} y \notin Y' \Rightarrow \neg \exists_{x \in X} y = x^2$$

$$\text{NF}_{y=x^2}: Y' \leftarrow Y \cap \left( c(Y) - \frac{c(Y) - X^2}{1} \right)$$

$$\text{NF}_{y=x^2}: X' \leftarrow (X \cap -Y^{1/2}) \uplus (X \cap +Y^{1/2})$$

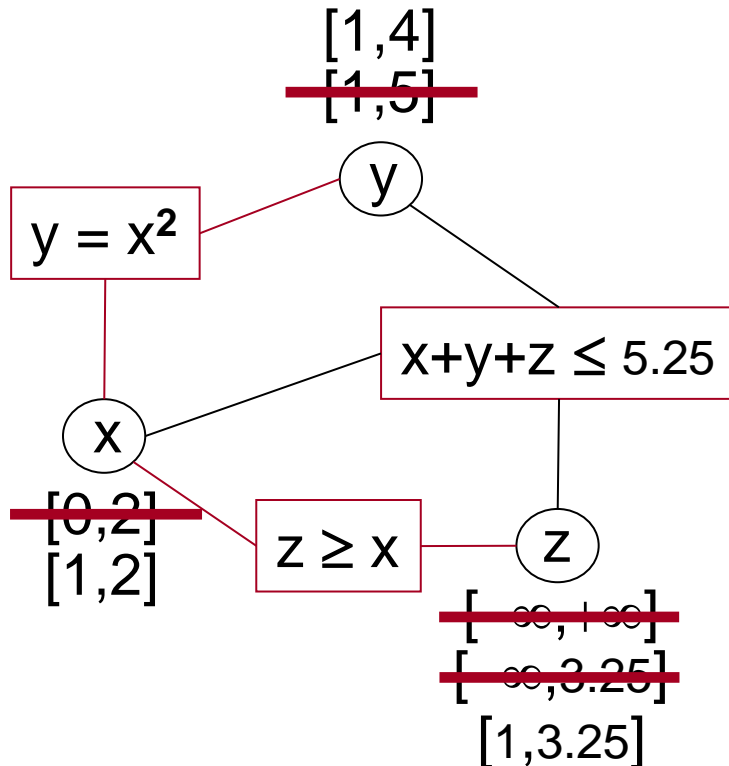
$$X' \subseteq X$$

$$\forall_{x \in X} x \notin X' \Rightarrow \neg \exists_{y \in Y} y = x^2$$

$$\text{NF}_{y=x^2}: X' \leftarrow X \cap \left( c(X) - \frac{Y - c(X)^2}{-2X} \right)$$

# Solving a Continuous Constraint Satisfaction Problem

## Constraint Propagation



$$NF_{y=x^2}: Y' \leftarrow Y \cap X^2$$

$$\rightarrow \checkmark NF_{y=x^2}: X' \leftarrow (X \cap -Y^{1/2}) \oplus (X \cap +Y^{1/2})$$

$$NF_{x+y+z \leq 5.25}: X' \leftarrow X \cap ([-\infty, 5.25] - Y - Z)$$

$$NF_{x+y+z \leq 5.25}: Y' \leftarrow Y \cap ([-\infty, 5.25] - X - Z)$$

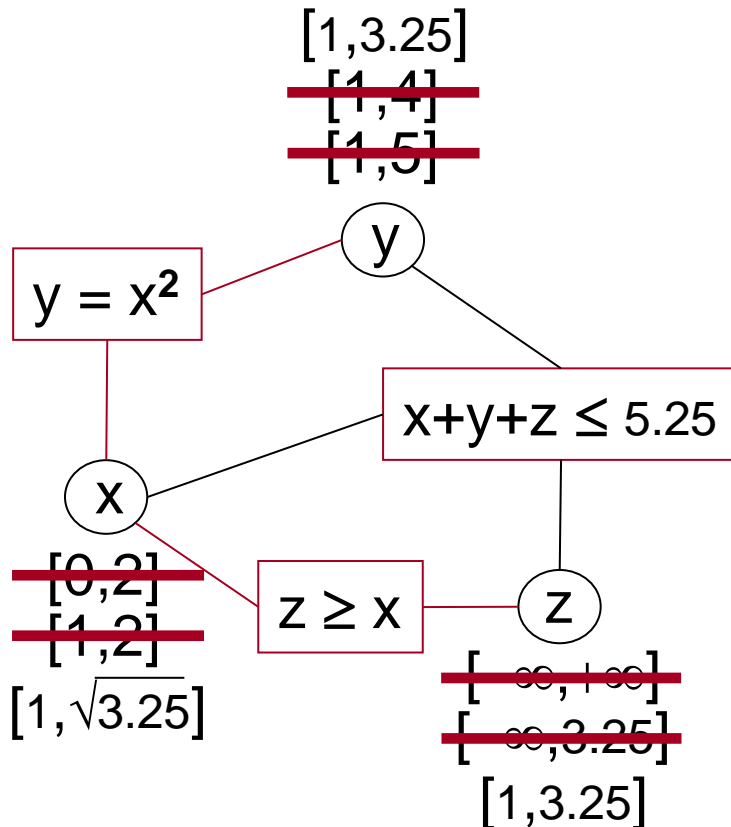
$$\rightarrow \checkmark NF_{x+y+z \leq 5.25}: Z' \leftarrow Z \cap ([-\infty, 5.25] - X - Y)$$

$$\rightarrow \checkmark NF_{z \geq x}: X' \leftarrow X \cap (Z - [0, +\infty])$$

$$\rightarrow \checkmark NF_{z \geq x}: Z' \leftarrow Z \cap (X + [0, +\infty])$$

# Solving a Continuous Constraint Satisfaction Problem

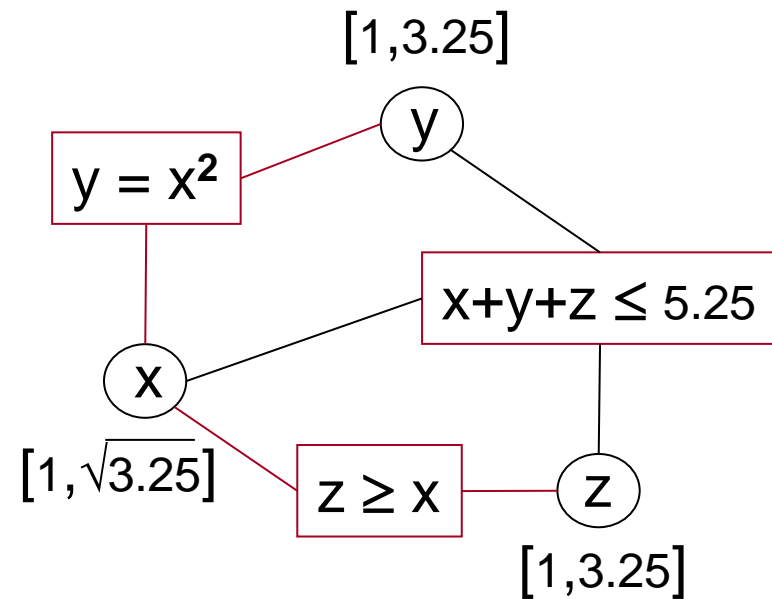
## Constraint Propagation



- ✓  $NF_{y=x^2}: Y' \leftarrow Y \cap X^2$
- ✓  $NF_{y=x^2}: X' \leftarrow (X \cap -Y^{1/2}) \uplus (X \cap +Y^{1/2})$
- ✓  $NF_{x+y+z \leq 5.25}: X' \leftarrow X \cap ([-\infty, 5.25] - Y - Z)$
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- ✓  $NF_{x+y+z \leq 5.25}: Z' \leftarrow Z \cap ([-\infty, 5.25] - X - Y)$
- ✓  $NF_{z \geq x}: X' \leftarrow X \cap (Z - [0, +\infty])$
- ✓  $NF_{z \geq x}: Z' \leftarrow Z \cap (X + [0, +\infty])$

# Solving a Continuous Constraint Satisfaction Problem

Constraint Propagation + Branching  
Consistency Criterion



x	y	z	
1	1	1	✓
1	1	3.25	✓
<del><math>\sqrt{3.25}</math></del>			
1.5	2.25	1	✓
			<del><math>z \geq x</math></del>

$y = x^2 \Rightarrow y = 3.25$   
 $x + y + z \leq 5.25 \Rightarrow z \leq 2 - \sqrt{3.25} < \sqrt{3.25}$

# Solving a Continuous Constraint Satisfaction Problem

{

 Constraint Propagation + Branching  
 Consistency Criterion

Local Consistency  
(2B-Consistency)

← Constraint Propagation



Higher Order Consistencies  
(kB-Consistency)



Constraint Propagation  
+  
Branching

**3B-Consistency:** if 1 bound is fixed then the problem is Local Consistent

x	y	z		x	y	z
$[1, \sqrt{3.25}]$	$[1, 3.25]$	$[1, 3.25]$	not 3B-Consistent	$[\sqrt{3.25}]$	$[1, 3.25]$	$[1, 3.25]$
$[1, 1.5]$	$[1, 2.25]$	$[1, 3.25]$	3B-Consistent			not Local Consistent



## Example:

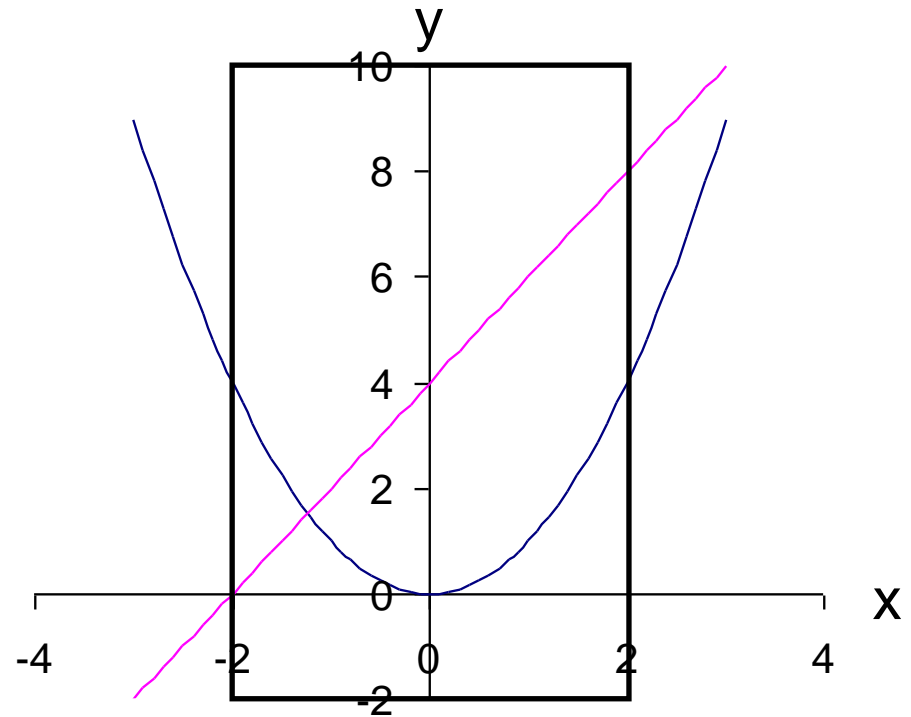
Variables:  $x, y$

Domains:  $[-2, 2] \times [-2, 10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



## Constraint propagation

**define set of narrowing functions:**

$$y = x^2$$



$$NF_{y=x^2}: Y' \leftarrow Y \cap X^2$$

$$x = \pm y^{1/2}$$

$$NF_{y=x^2}: X' \leftarrow (X \cap -Y^{1/2}) \uplus (X \cap +Y^{1/2})$$

$$y = 2x + [4, +\infty]$$



$$NF_{y \geq 2x+4}: Y' \leftarrow Y \cap (2X + [4, +\infty])$$

$$x = \frac{1}{2}y - [2, +\infty]$$

$$NF_{y \geq 2x+4}: X' \leftarrow X \cap (\frac{1}{2}Y - [2, +\infty])$$

## Example:

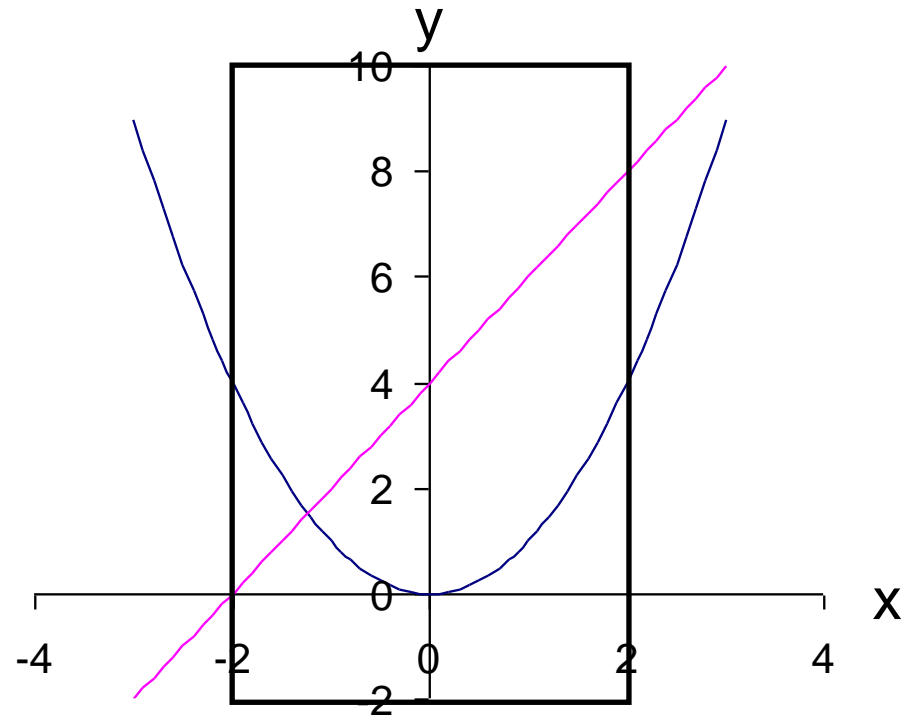
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Domains:  $[-2,2] \times [-2,10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



## Constraint propagation

**apply the narrowing functions to prune box:**  $[-2,2] \times [-2,10]$

$$[-2,2] \times ([-2,10] \cap [-2,2]^2)$$

$$[-2,2] \times ([-2,10] \cap [0,4])$$

$$[-2,2] \times [0,4]$$

←  $NF_{y=x^2}: Y' \leftarrow Y \cap X^2$

$$NF_{y=x^2}: X' \leftarrow (X \cap -Y^{1/2}) \uplus (X \cap +Y^{1/2})$$

$$NF_{y \geq 2x+4}: Y' \leftarrow Y \cap (2X + [4, +\infty])$$

$$NF_{y \geq 2x+4}: X' \leftarrow X \cap (1/2 Y - [2, +\infty])$$

## Example:

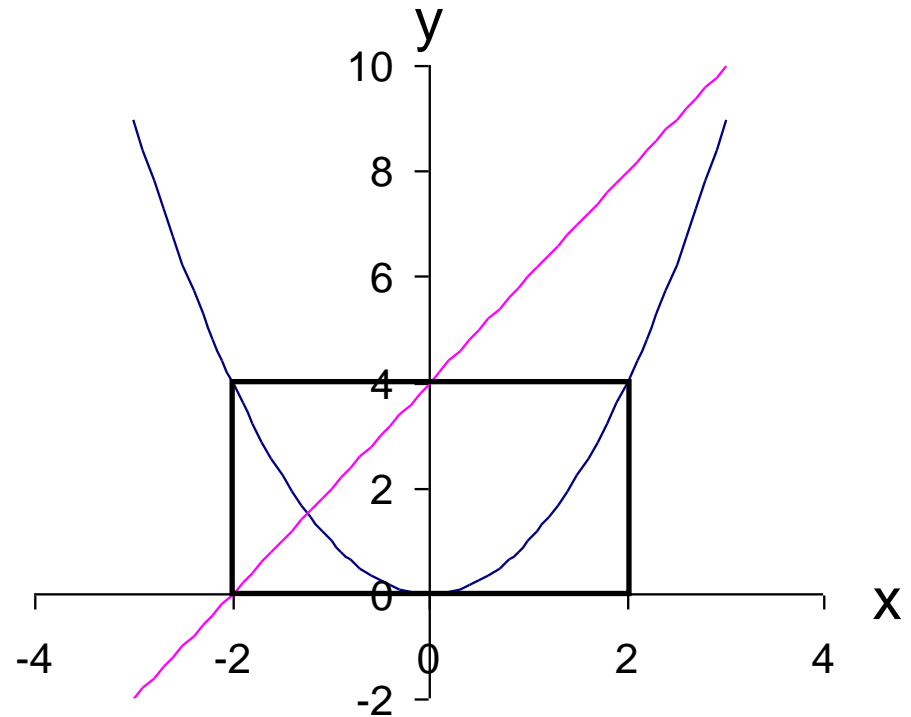
Variables:  $x, y$

Domains:  $[-2,2] \times [-2,10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



## Constraint propagation

**apply the narrowing functions to prune box:**  $[-2,2] \times [0,4]$

$$([-2,2] \cap [-0,4]^{1/2}) \uplus ([-2,2] \cap [0,4]^{1/2}) \times [0,4]$$

$$([-2,2] \cap [-2,0]) \uplus ([-2,2] \cap [0,2]) \times [0,4]$$

$$[-2,2] \times [0,4]$$

$$NF_{y=x^2}: Y' \leftarrow Y \cap X^2$$

$$NF_{y=x^2}: X' \leftarrow (X \cap -Y^{1/2}) \cup (X \cap +Y^{1/2})$$

$$NF_{y \geq 2x+4}: Y' \leftarrow Y \cap (2X + [4, +\infty])$$

$$NF_{y \geq 2x+4}: X' \leftarrow X \cap (1/2 Y - [2, +\infty])$$

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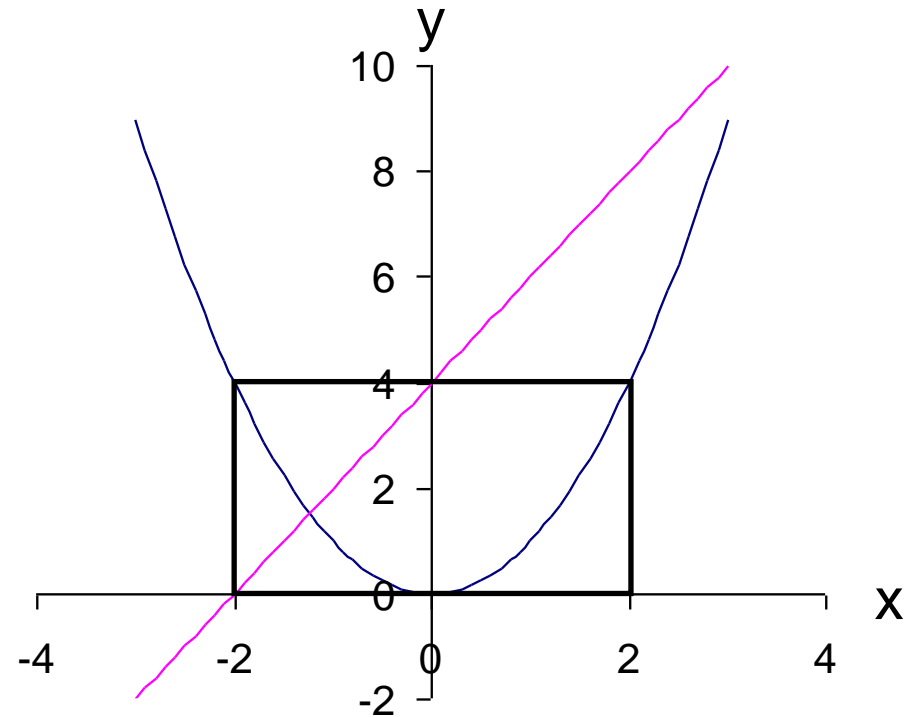
Variables:  $x, y$

Domains:  $[-2,2] \times [-2,10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



## Constraint propagation

**apply the narrowing functions to prune box:**  $[-2,2] \times [0,4]$

$$[-2,2] \times ([0,4] \cap (2[-2,2] + [4,+\infty)))$$

$$NF_{y=x^2}: Y' \leftarrow Y \cap X^2$$

$$[-2,2] \times ([0,4] \cap ([-4,4] + [4,+\infty)))$$

$$NF_{y=x^2}: X' \leftarrow (X \cap -Y^{1/2}) \cup (X \cap +Y^{1/2})$$

$$[-2,2] \times ([0,4] \cap [0,+\infty])$$

$$\leftarrow NF_{y \geq 2x+4}: Y' \leftarrow Y \cap (2X + [4,+\infty])$$

$$[-2,2] \times [0,4]$$

$$NF_{y \geq 2x+4}: X' \leftarrow X \cap (1/2 Y - [2,+\infty])$$

## Example:

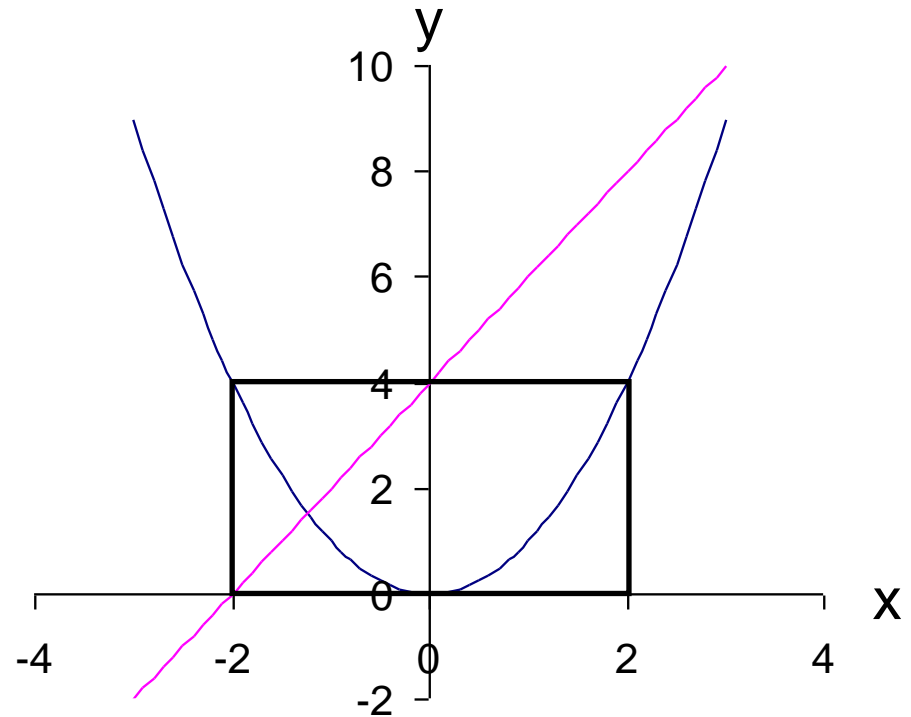
Variables:  $x, y$

Domains:  $[-2,2] \times [-2,10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



## Constraint propagation

**apply the narrowing functions to prune box:**  $[-2,2] \times [0,4]$

$$([-2,2] \cap (\frac{1}{2}[0,4] - [2,+\infty])) \times [0,4]$$

$$([-2,2] \cap ([0,2] - [2,+\infty])) \times [0,4]$$

$$([-2,2] \cap [-\infty,0]) \times [0,4]$$

$$[-2,0] \times [0,4]$$

$$NF_{y=x^2}: Y' \leftarrow Y \cap X^2$$

$$NF_{y=x^2}: X' \leftarrow (X \cap -Y^{1/2}) \cup (X \cap +Y^{1/2})$$

$$NF_{y \geq 2x+4}: Y' \leftarrow Y \cap (2X + [4,+\infty])$$

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## Example:

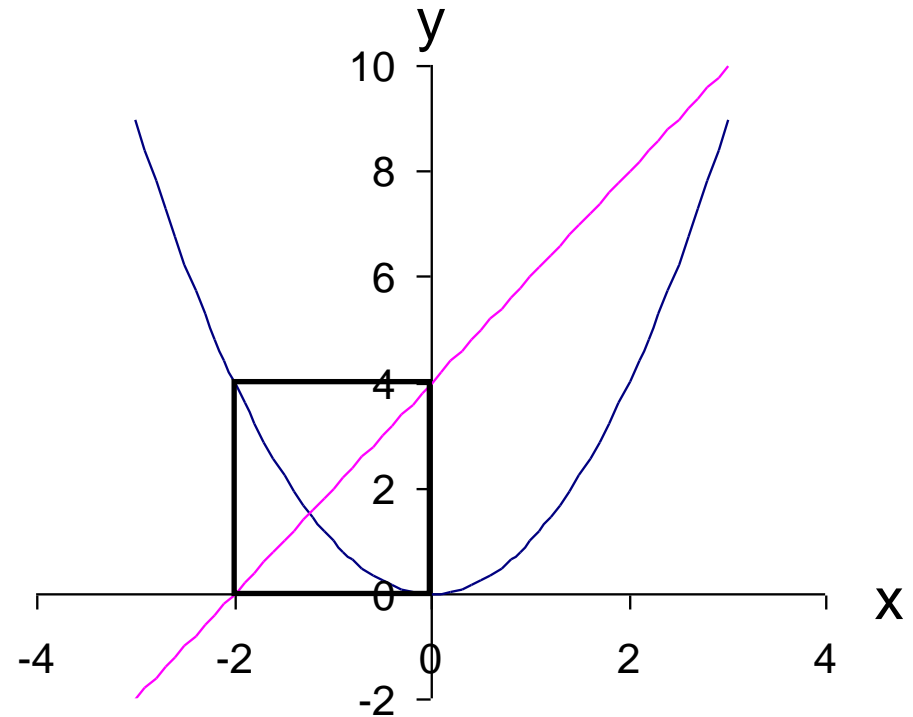
Variables:  $x, y$

Domains:  $[-2, 2] \times [-2, 10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



## Constraint propagation

**obtained the box:**  $[-2, 0] \times [0, 4]$  **(fixed point)**

$$NF_{y=x^2}: Y' \leftarrow Y \cap X^2$$

$$NF_{y=x^2}: X' \leftarrow (X \cap -Y^{1/2}) \cup (X \cap +Y^{1/2})$$

$$NF_{y \geq 2x+4}: Y' \leftarrow Y \cap (2X + [4, +\infty])$$

$$NF_{y \geq 2x+4}: X' \leftarrow X \cap (1/2 Y - [2, +\infty])$$

## Example:

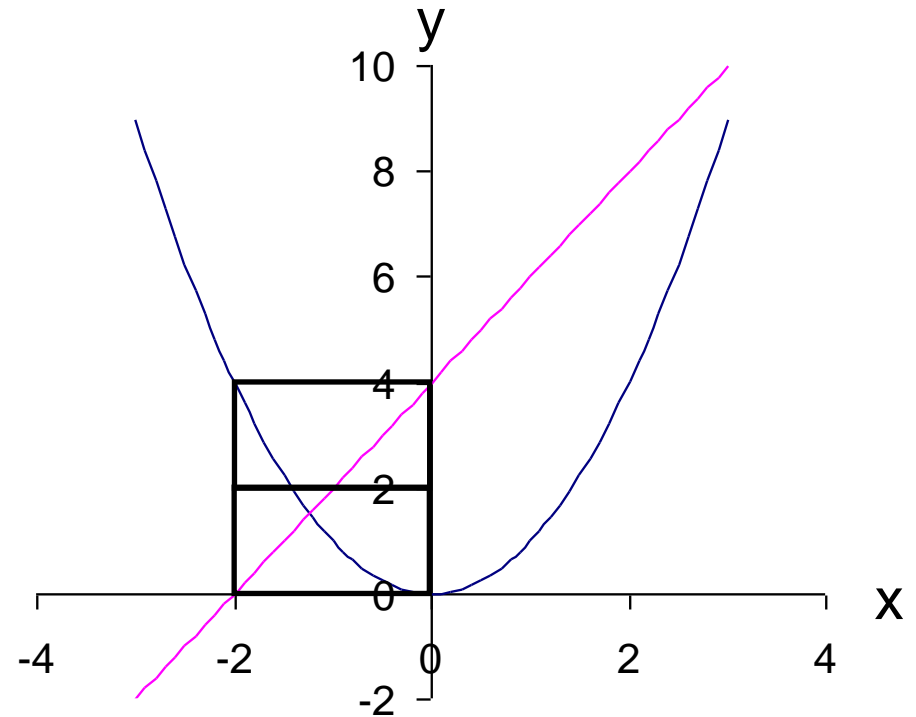
Variables:  $x, y$

Domains:  $[-2, 2] \times [-2, 10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



## Split box

$$[-2, 0] \times [0, 2]$$

$$[-2, 0] \times [2, 4]$$

## Example:

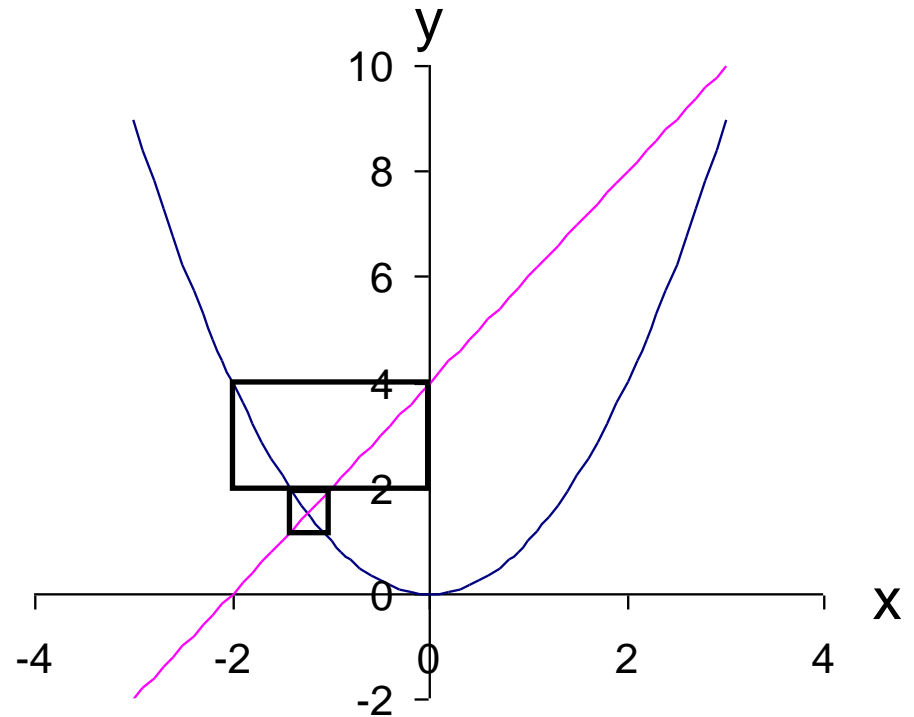
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Domains:  $[-2,2] \times [-2,10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



## Split box

$[-2,0] \times [0,2]$   $\xrightarrow{\text{prune}}$   $[-1.415, -1.082] \times [1.171, 2.000]$  (fixed point)

$[-2,0] \times [2,4]$



## Example:

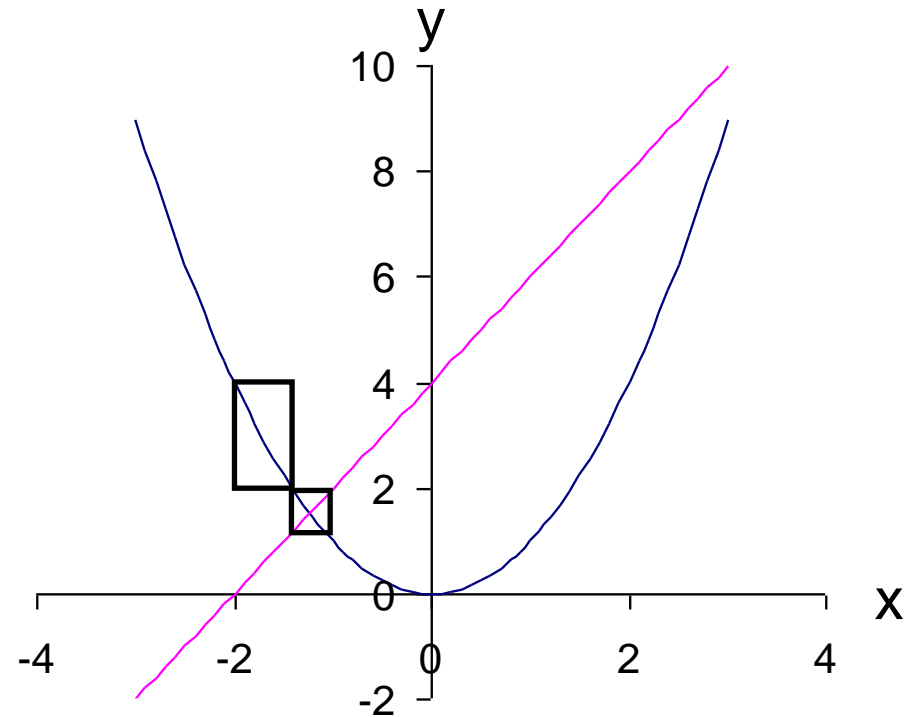
Variables:  $x, y$

Domains:  $[-2,2] \times [-2,10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



## Split box

$[-2,0] \times [0,2]$   $\xrightarrow{\text{prune}}$   $[-1.415, -1.082] \times [1.171, 2.000]$  (fixed point)

$[-2,0] \times [2,4]$   $\xrightarrow{\text{prune}}$   $[-2.000, -1.414] \times [2.000, 4.000]$  (fixed point)

## Example:

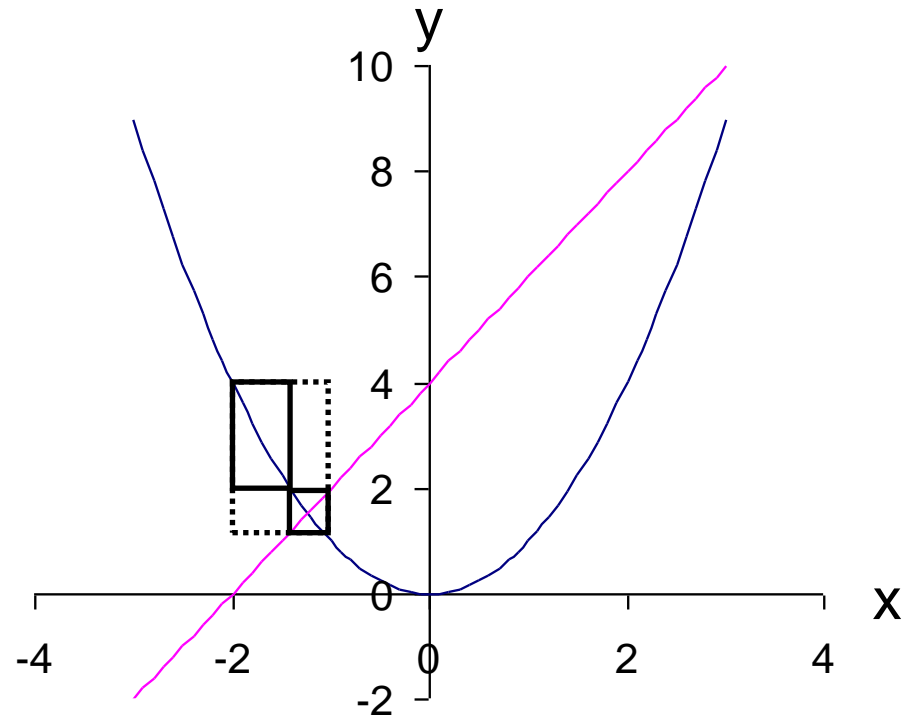
Variables:  $x, y$

Domains:  $[-2, 2] \times [-2, 10]$

Constraints:

$$y = x^2$$

$$y \geq 2x + 4$$



**When to stop?**  $\longrightarrow$  Stopping Criteria

if we stop now:

$$[-1.415, -1.082] \times [1.171, 2] \cup [-2, -1.414] \times [2, 4] = [-2, -1.082] \times [1.171, 4]$$

## Example:

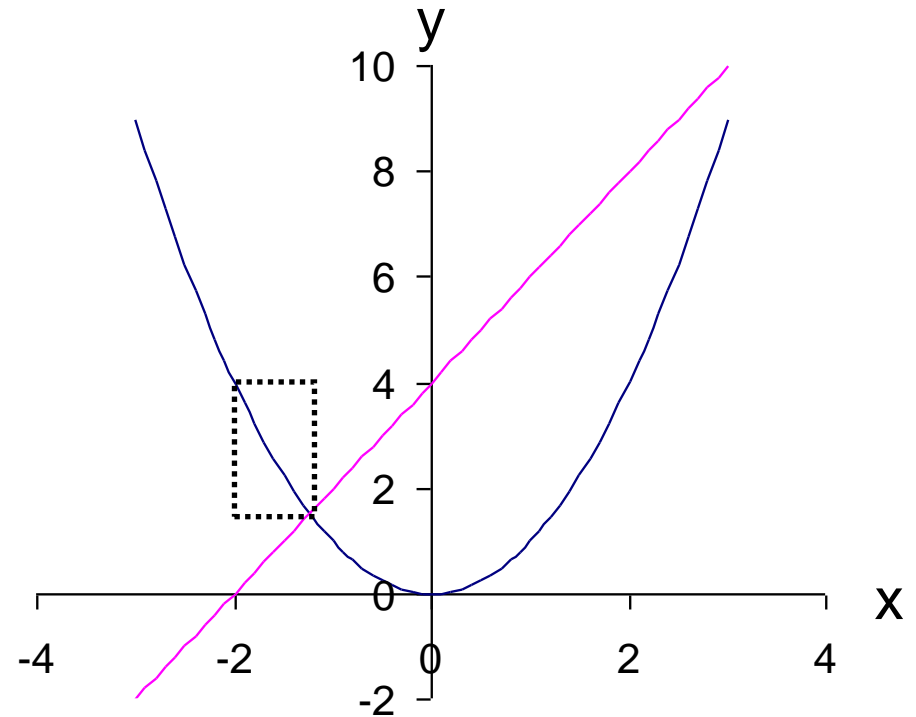
Variables:  $x, y$

Domains:  $[-2, 2] \times [-2, 10]$

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$$y = x^2$$

$$y \geq 2x + 4$$



**When to stop?**  $\longrightarrow$  **Stopping Criteria**

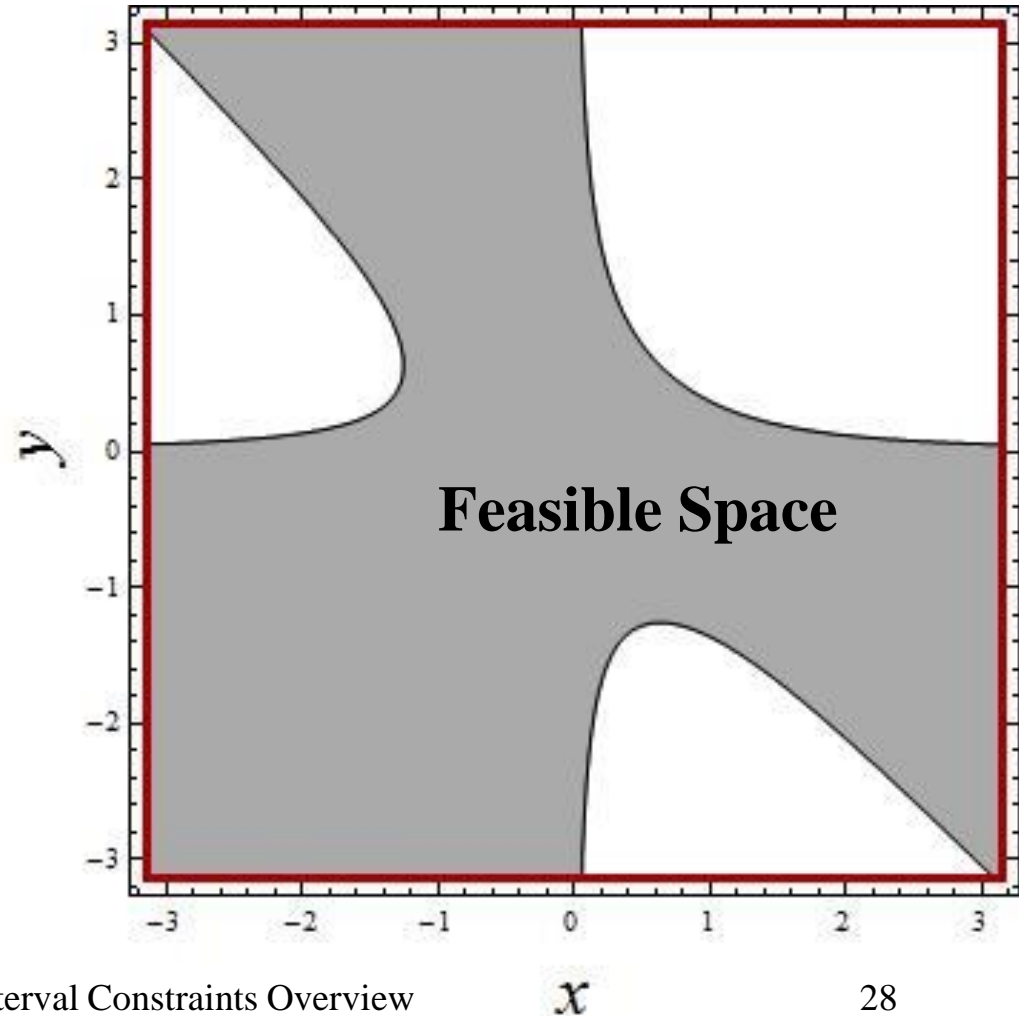
smallest box containing all canonical solutions

# Continuous Constraint Programming

## Continuous Constraint Satisfaction Problem:

$$x \in [-\pi, \pi] \quad y \in [-\pi, \pi]$$

$$x^2 y + xy^2 \leq 0.5$$



# Continuous Constraint Programming

## Continuous Constraint Satisfaction Problem:

$$x \in [-\pi, \pi] \quad y \in [-\pi, \pi]$$

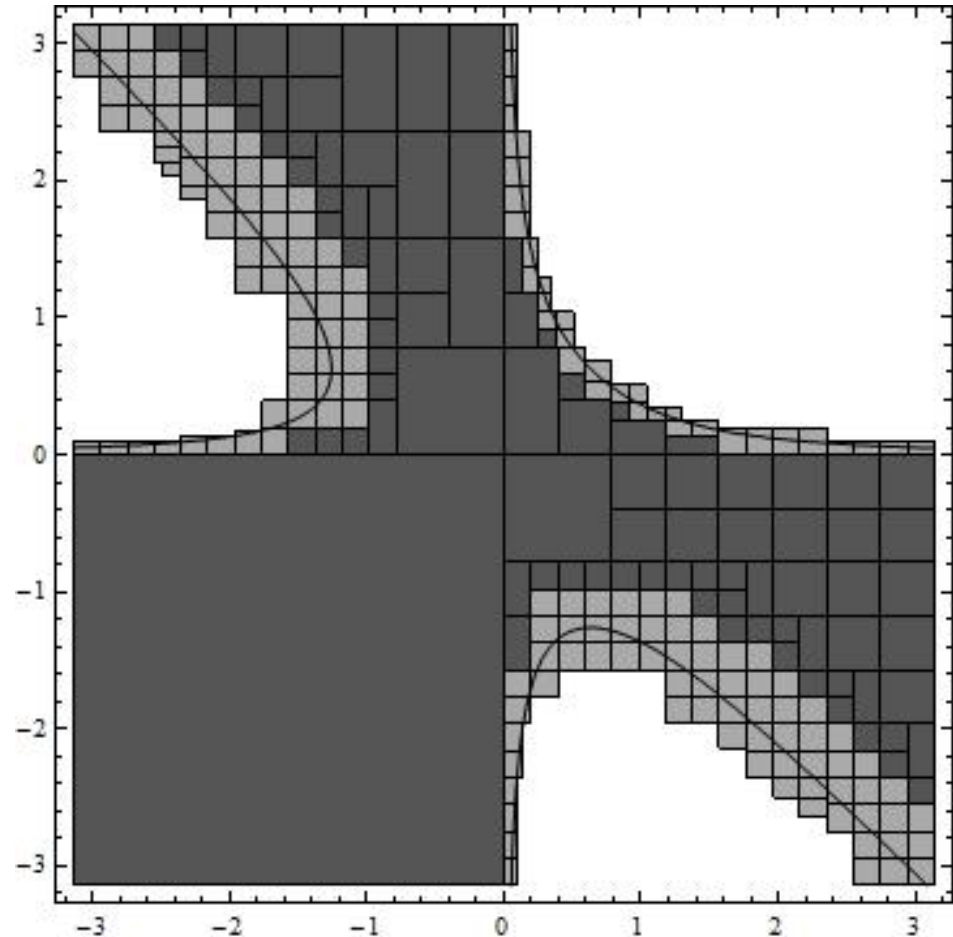
$$x^2 y + xy^2 \leq 0.5$$

## Branch & Prune Algorithms:

- **one** solution
- feasible space **box cover**

## Prune Techniques:

- Interval Analysis
- Constraint Propagation



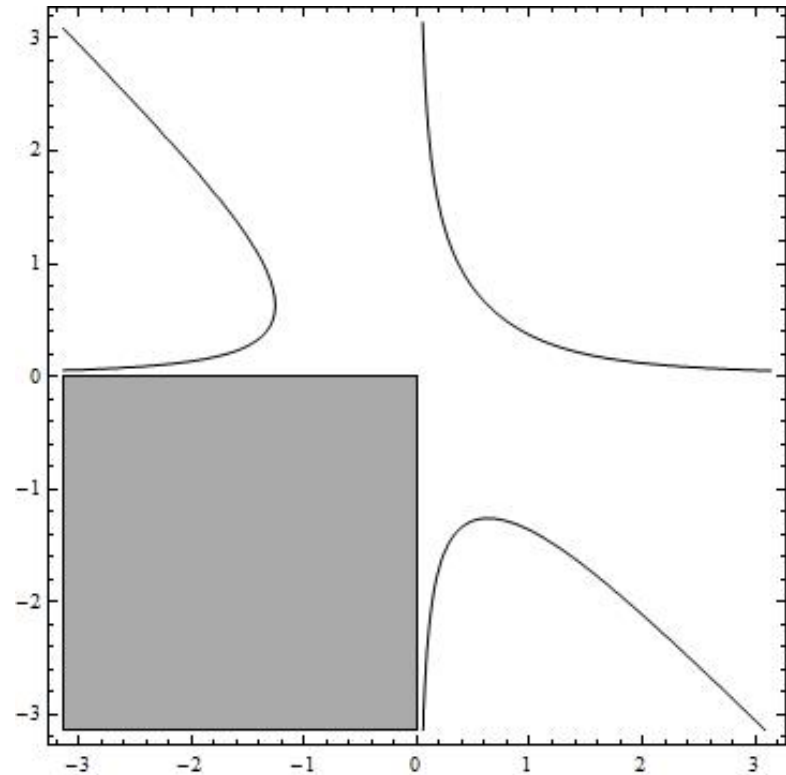
# Interval Analysis

$$x^2 y + xy^2 \leq 0.5$$

**Inner Box ?**

$$x \in [-\pi, 0]$$

$$y \in [-\pi, 0]$$



# Interval Analysis

$$x^2 y + xy^2 \leq 0.5$$

Interval  
Arithmetic

Inner Box

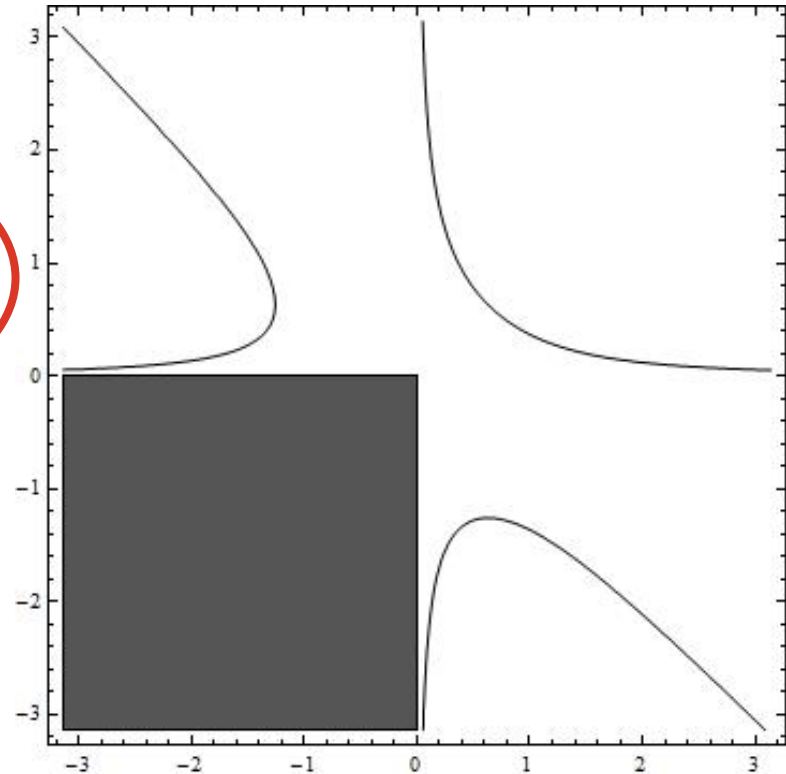


$$x \in [-\pi, 0]$$

$$y \in [-\pi, 0]$$

$$[-\pi, 0]^2 [-\pi, 0] + [-\pi, 0] [-\pi, 0]^2 =$$

$$[-2\pi^3, 0] \leq 0.5$$

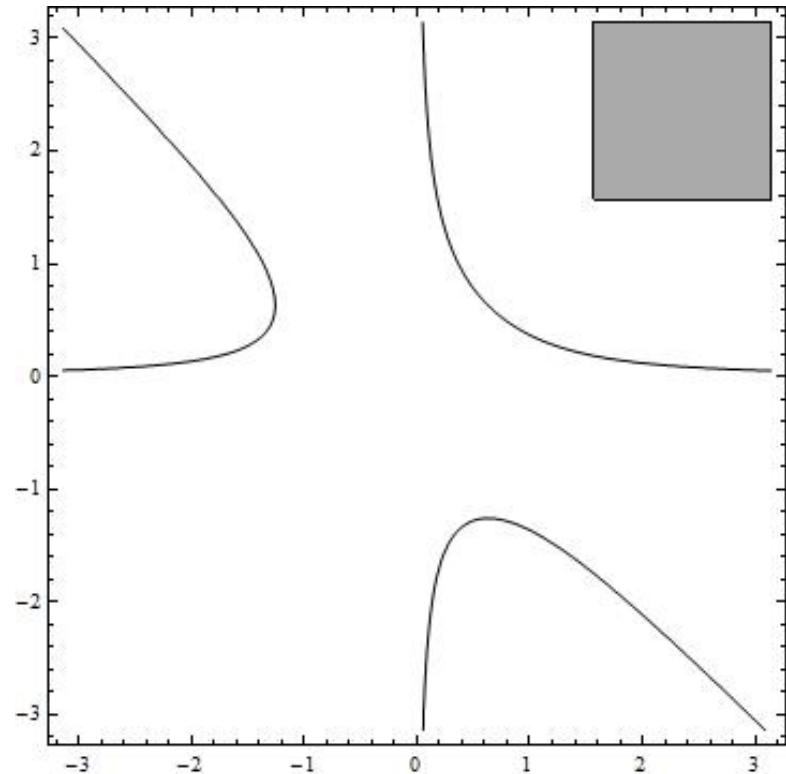


# Interval Analysis

$$x^2 y + xy^2 \leq 0.5$$

**Non-solution  
Box ?**

$$x \in [\pi/2, \pi]$$
$$y \in [\pi/2, \pi]$$





# Interval Analysis

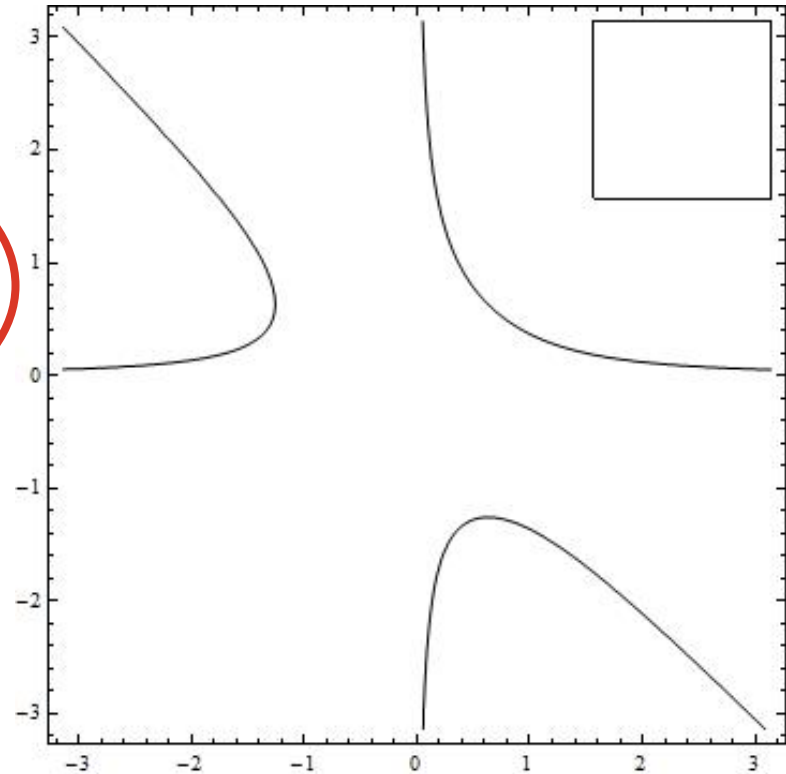
$$x^2 y + xy^2 \leq 0.5$$

Interval  
Arithmetic

**Non-solution  
Box** ✓

$$x \in [\pi/2, \pi]$$
$$y \in [\pi/2, \pi]$$

$$[\pi/2, \pi]^2 [\pi/2, \pi] + [\pi/2, \pi] [\pi/2, \pi]^2 =$$
$$[\pi^3/4, \pi^3] \leq 0.5$$
 ✖

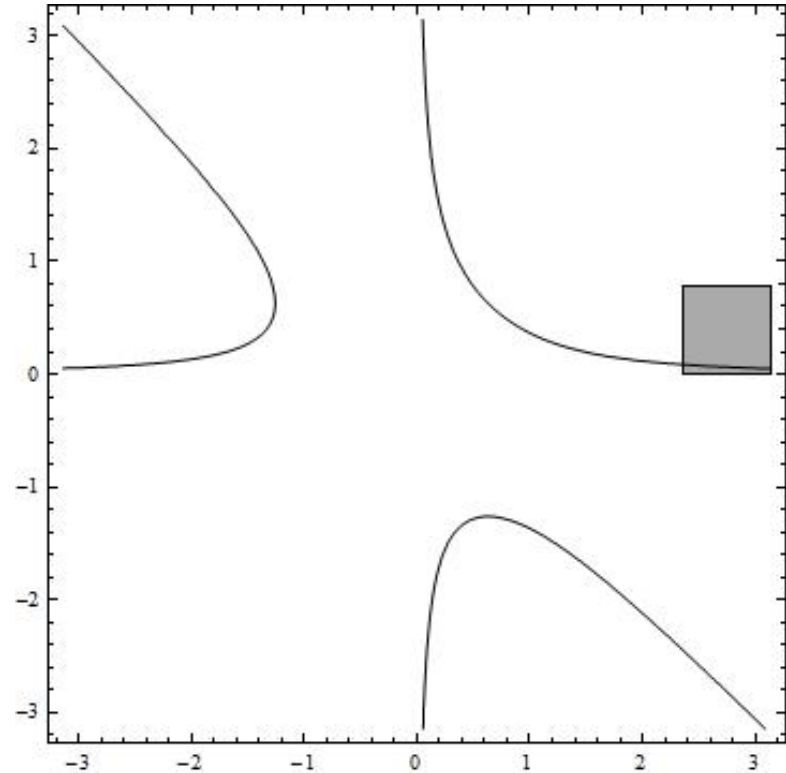


# Interval Analysis

$$x^2 y + xy^2 - 0.5 \leq 0$$

**Prune Boundary Box**

$$[3\pi/4, \pi] \times [0, \pi/4]$$



# Interval Analysis

$$x^2 y + xy^2 - 0.5 \leq 0$$

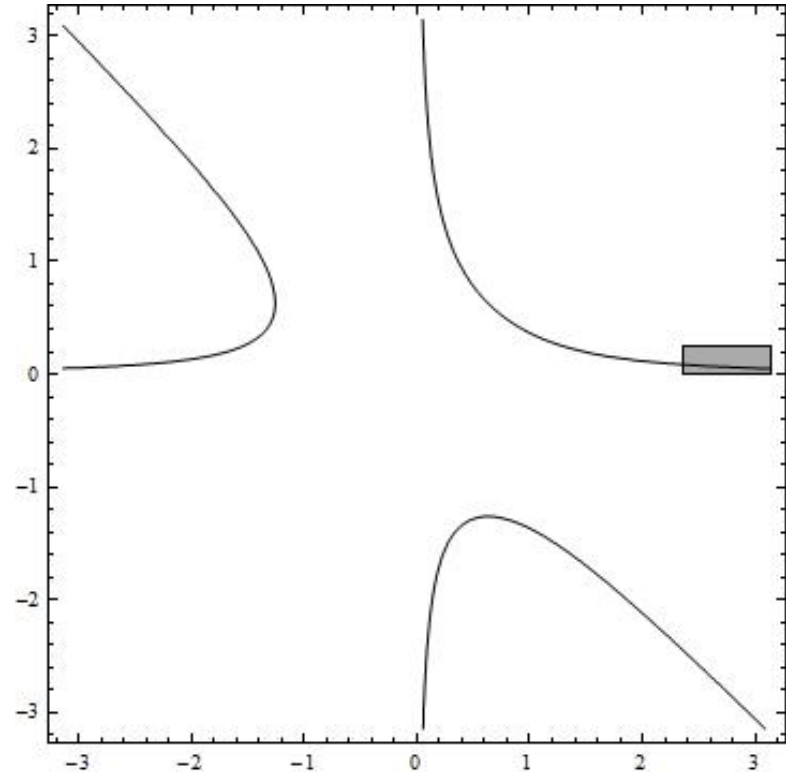
## Prune Boundary Box

$$[3\pi/4, \pi] \times [0, \pi/4]$$



Newton step

$$[3\pi/4, \pi] \times [0, 0.2547]$$



# Interval Analysis

$$x^2 y + xy^2 - 0.5 \leq 0$$

## Prune Boundary Box

$$[3\pi/4, \pi] \times [0, \pi/4]$$



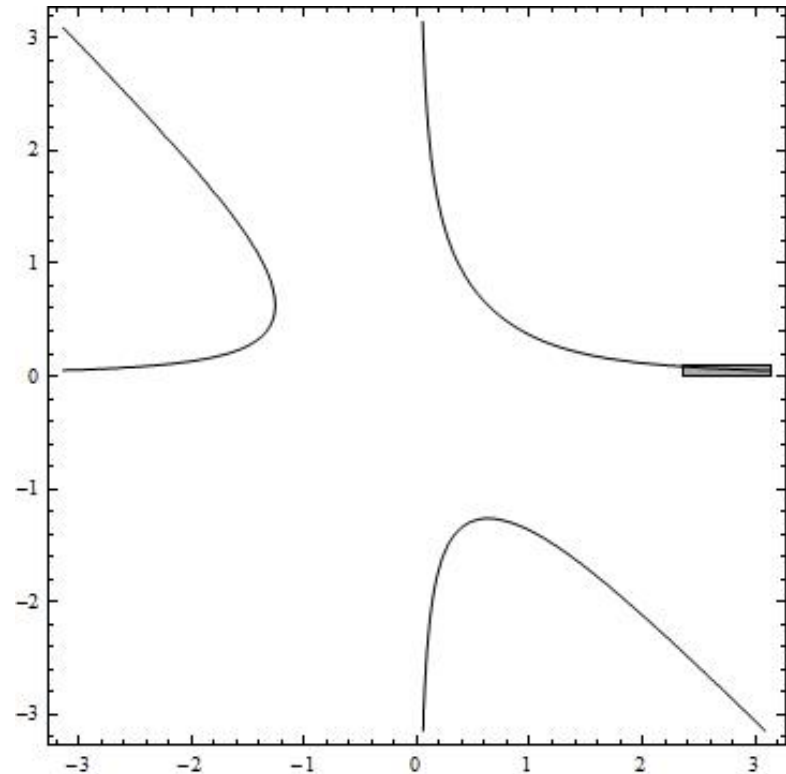
Newton step

$$[3\pi/4, \pi] \times [0, 0.2547]$$



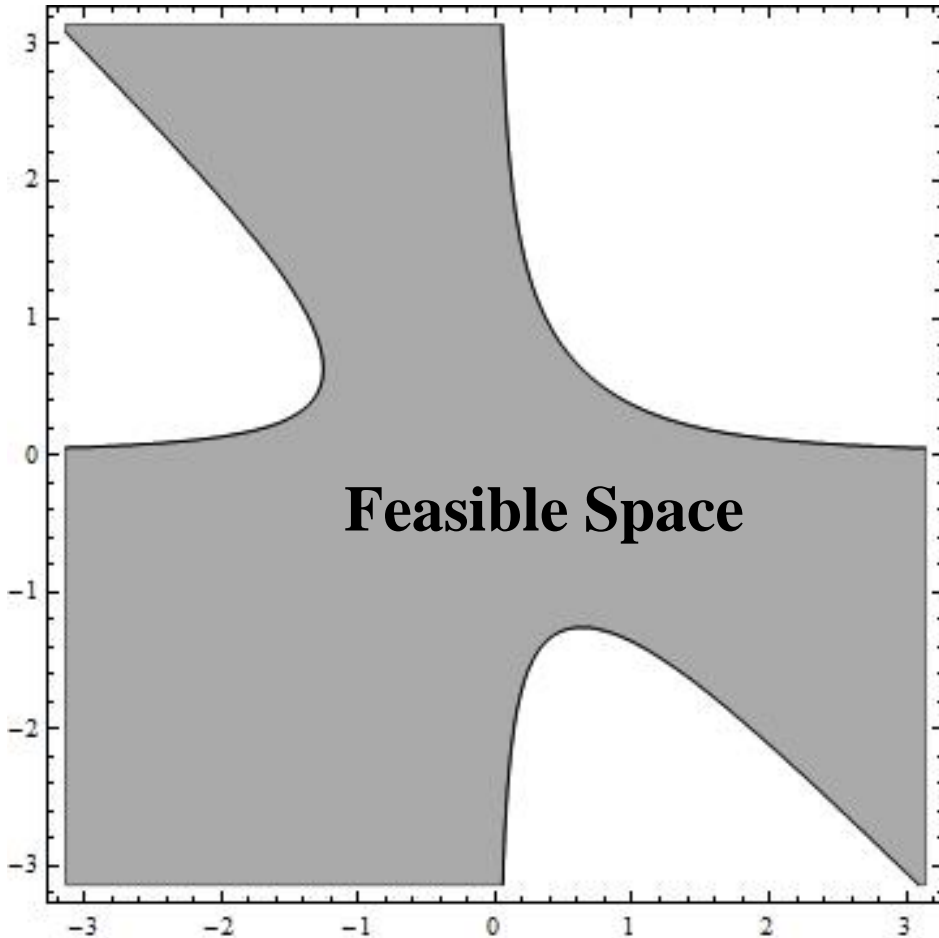
Newton steps

$$[3\pi/4, \pi] \times [0, 0.0874]$$

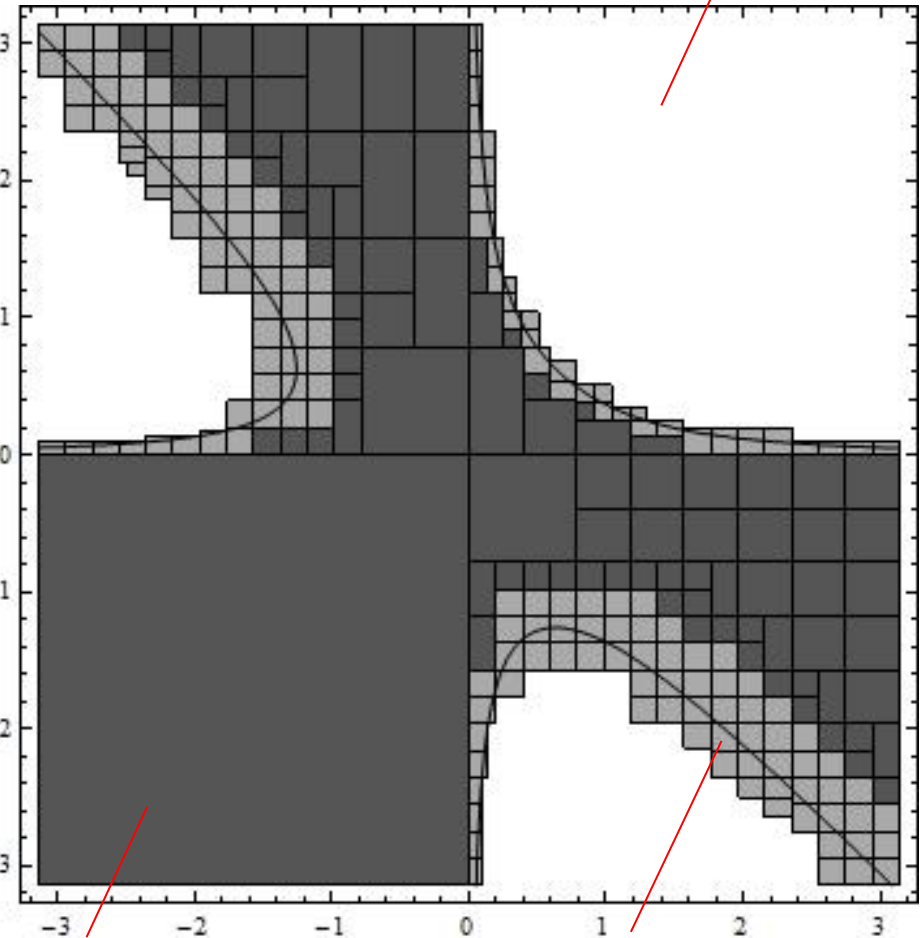


# Continuous Constraint Programming

## Continuous Constraint Reasoning:



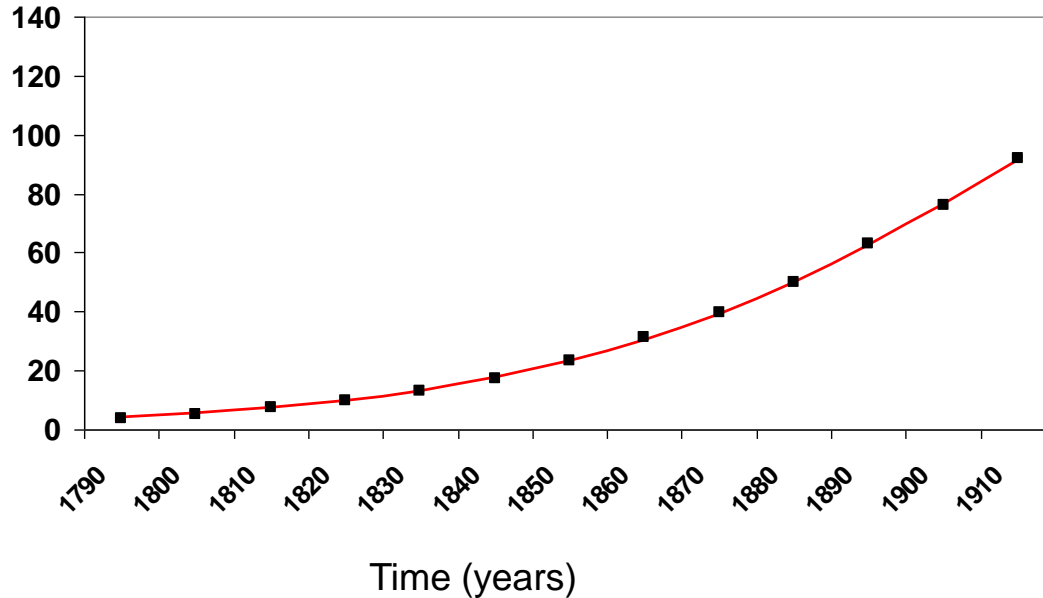
all solutions



# Example: Parameter Estimation

Population  
(millions)

Census USA



## Logistic Model

$$x(t) = \frac{kx_0 e^{r(t-t_0)}}{x_0(e^{r(t-t_0)} - 1) + k}$$

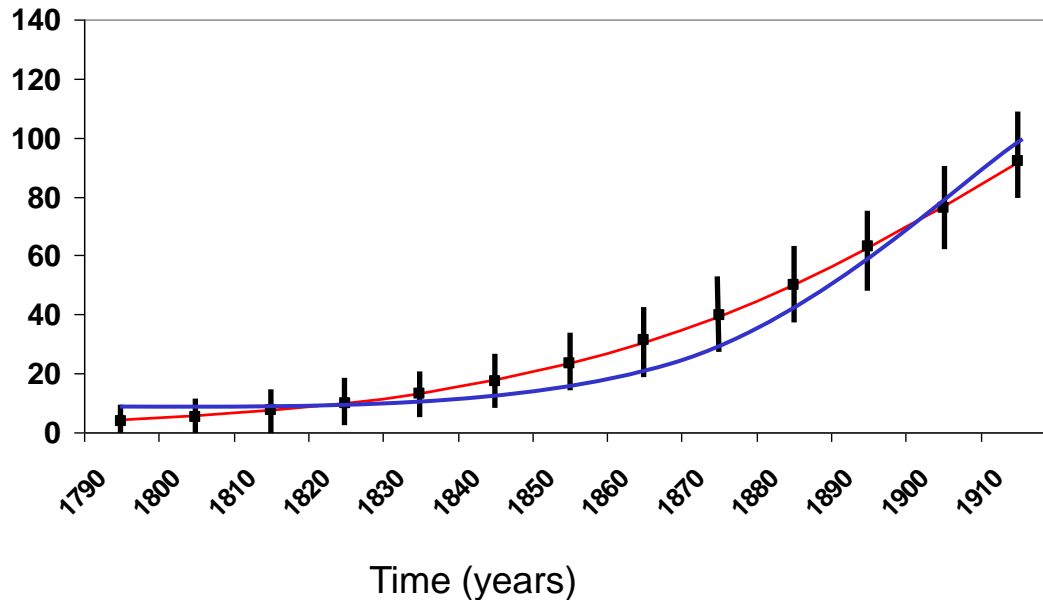
**result:** 
$$\begin{cases} x_0 = a \\ k = b \\ r = c \end{cases}$$

**Optimization Problem:** 
$$\min \sum_i (x_i - v_i)^2$$
 with 
$$x_i = \frac{kx_0 e^{r(t_i-t_0)}}{x_0(e^{r(t_i-t_0)} - 1) + k}$$

# Example: Parameter Estimation

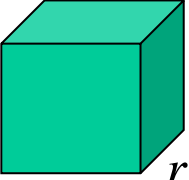
Population  
(millions)

Census USA



## Logistic Model

$$x(t) = \frac{kx_0 e^{r(t-t_0)}}{x_0(e^{r(t-t_0)} - 1) + k}$$

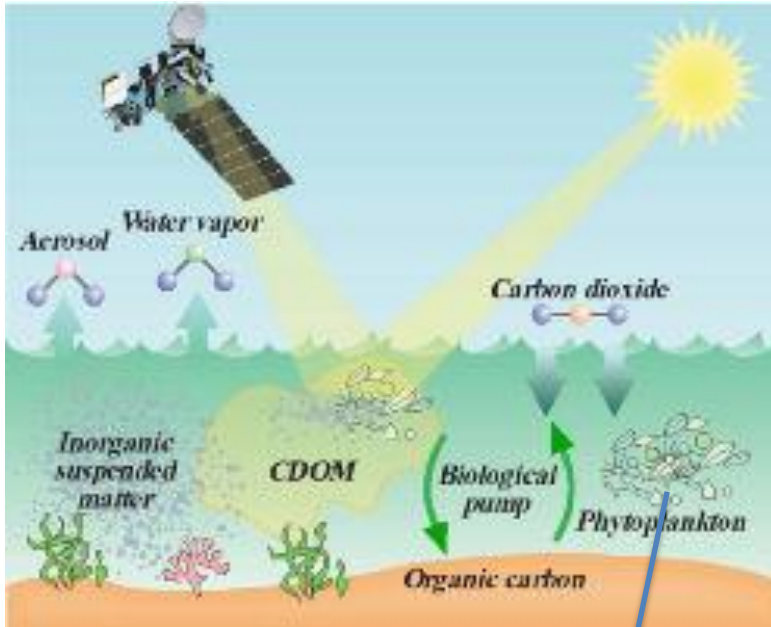
**result:**  $x_0$    $k$   $r$

$$\text{CCSP: } \left\{ \langle x_0, k, r \rangle \mid \forall (t_i, v_i) x_i = \frac{kx_0 e^{r(t_i-t_0)}}{x_0(e^{r(t_i-t_0)} - 1) + k} \wedge |x_i - v_i| \leq \varepsilon_i \right\}$$

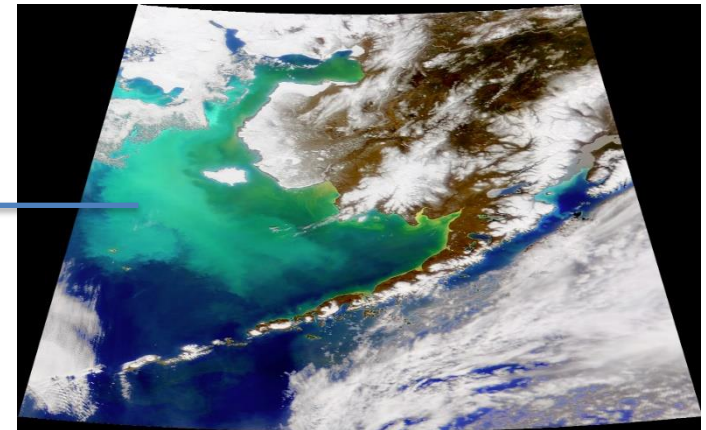
# Applications

## Ocean Color Remote Sensing

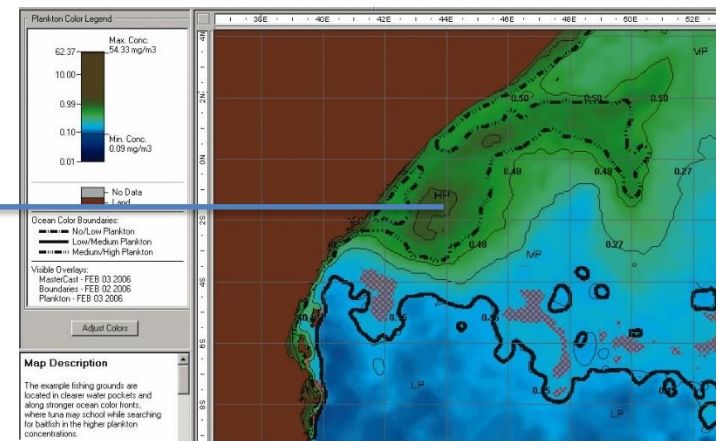
## Why measure from space?



harmful  
algal  
blooms

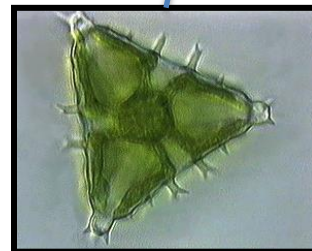


potential  
fishing  
zones



Goal?

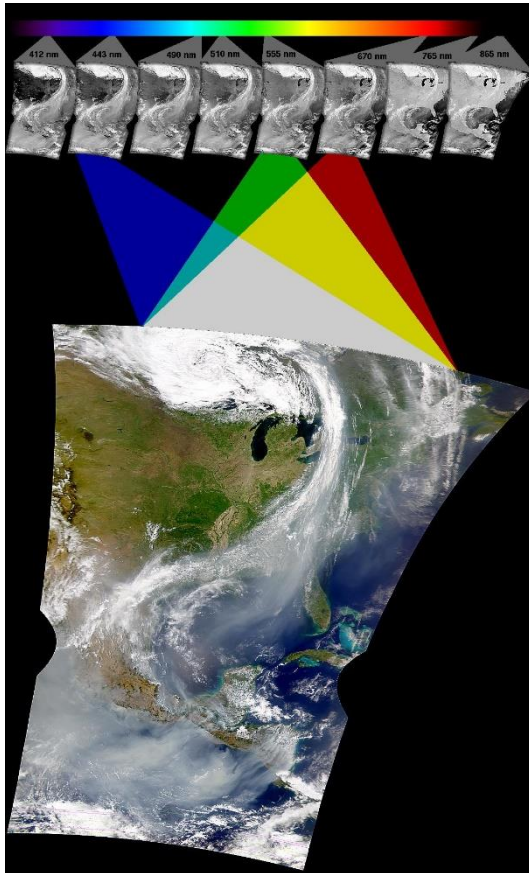
phytoplankton  
concentration



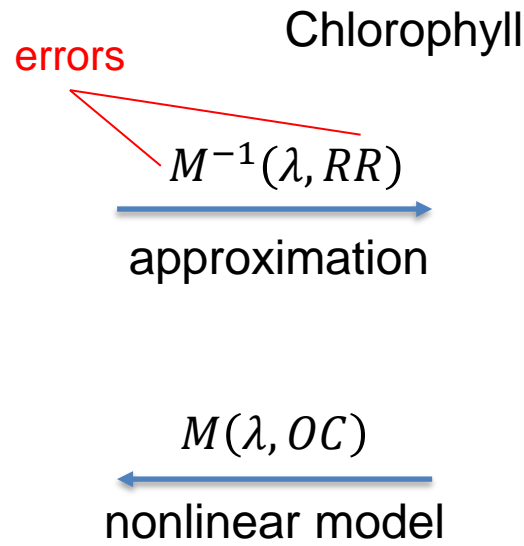


# Applications

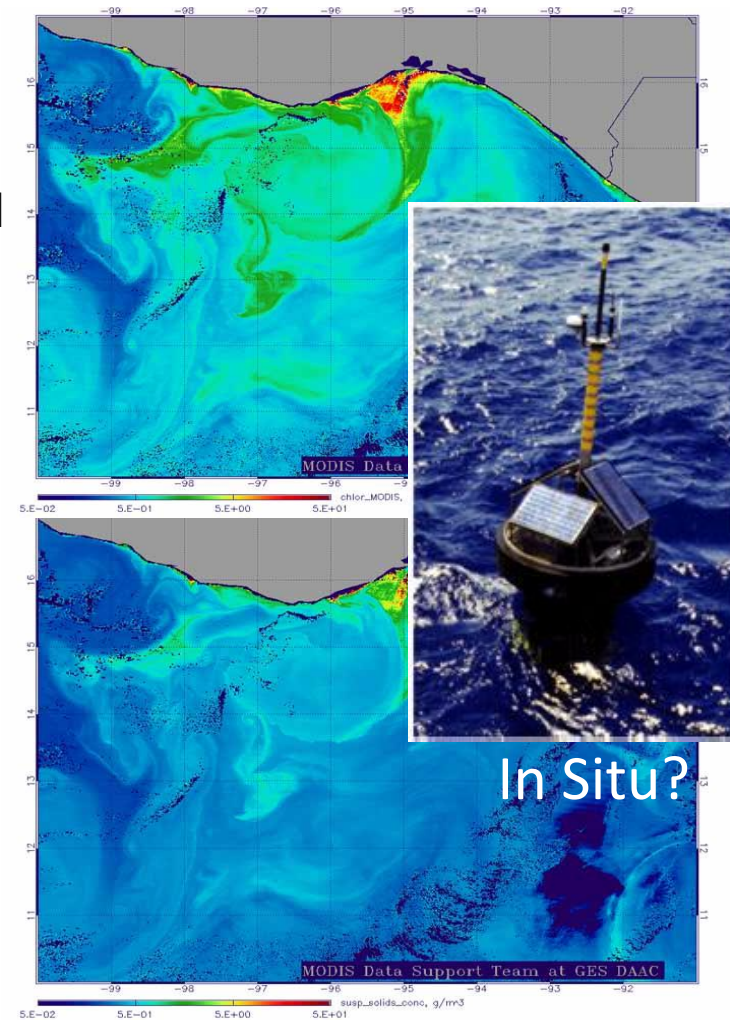
## Ocean Color Remote Sensing



Remote Reflectance  $RR_{\lambda_i}$



How Accurate?

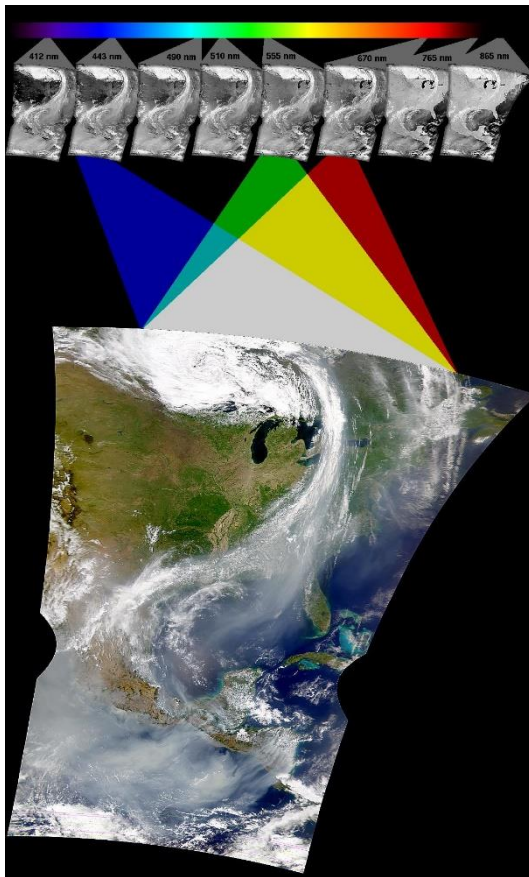


OC Products  $OC_j$

In Situ?

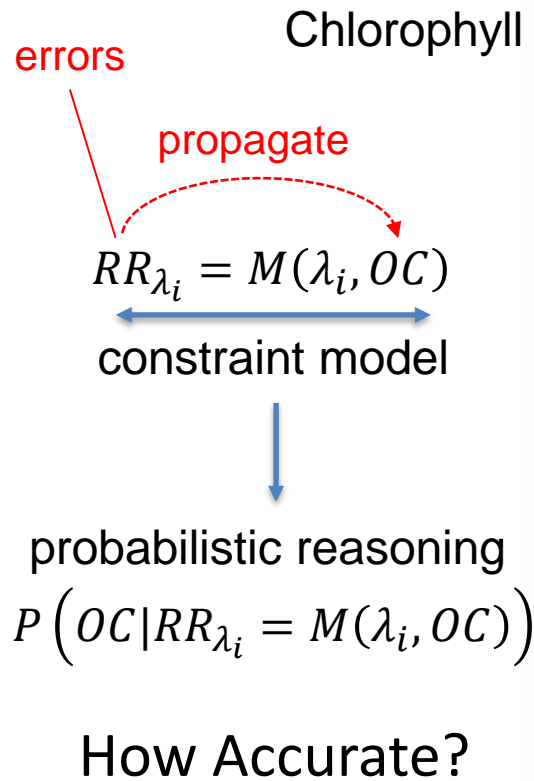
# Applications

## Ocean Color Remote Sensing

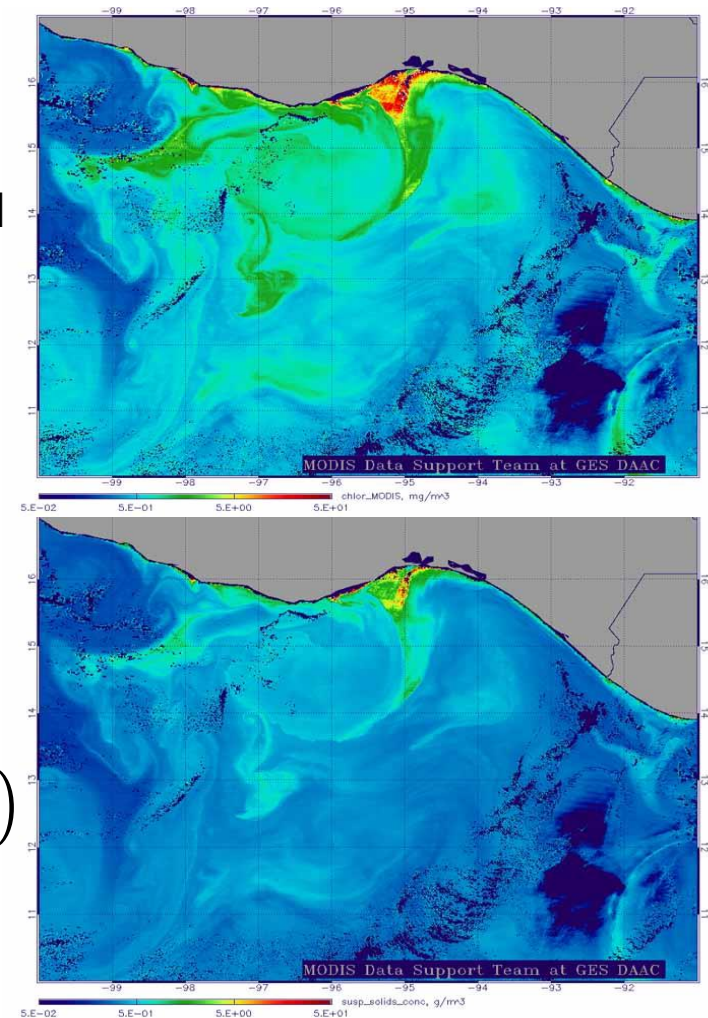


Remote Reflectance  $RR_{\lambda_i}$

2020



Lecture 1: Interval Constraints Overview

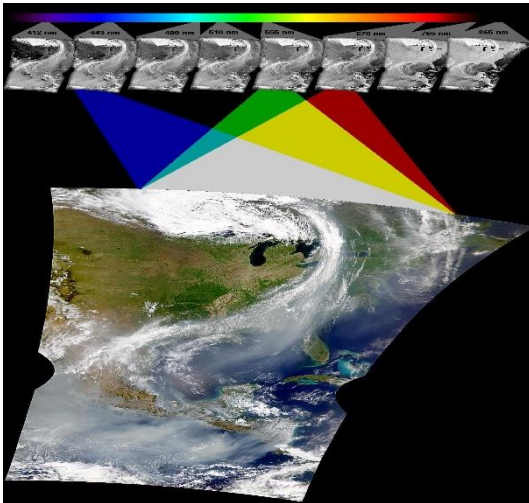


OC Products  $OC_j$

42



# Applications



Remote Reflectance  $RR_{\lambda_i}$

errors

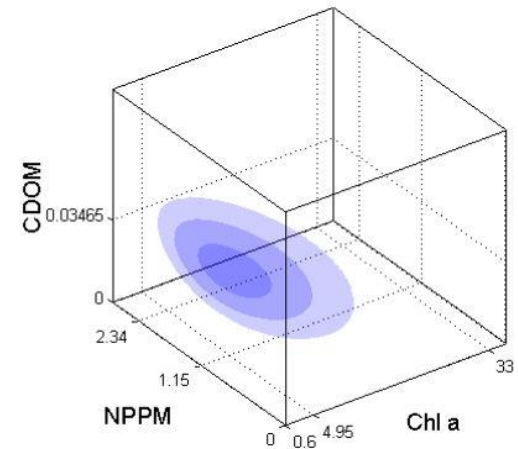
$$RR_{\lambda_i} = M(\lambda_i, OC)$$

constraint model



probabilistic reasoning

$$P(OC | RR_{\lambda_i} = M(\lambda_i, OC))$$



OC Products  $OC_j$

measurements  
accuracy

$\sigma_i$	$E[Chla]$		$STD[Chla]$	
	PCTM	PCMC	PCTM	PCMC
100 %	[6.5924, 6.7092]	6.6543	[2.7716, 2.9011]	2.8627
50 %	[5.3576, 5.4262]	5.3932	[1.1822, 1.2412]	1.2266
10 %	[4.9956, 5.0398]	5.0176	[0.2124, 0.2352]	0.2326
5 %	[4.9852, 5.0271]	5.0061	[0.0986, 0.1174]	0.1161
1 %	[4.9827, 5.0224]	5.0025	[0.0103, 0.0235]	0.0232

OC products  
accuracy

sensor accuracy requirements based on the quality of the estimated OC products

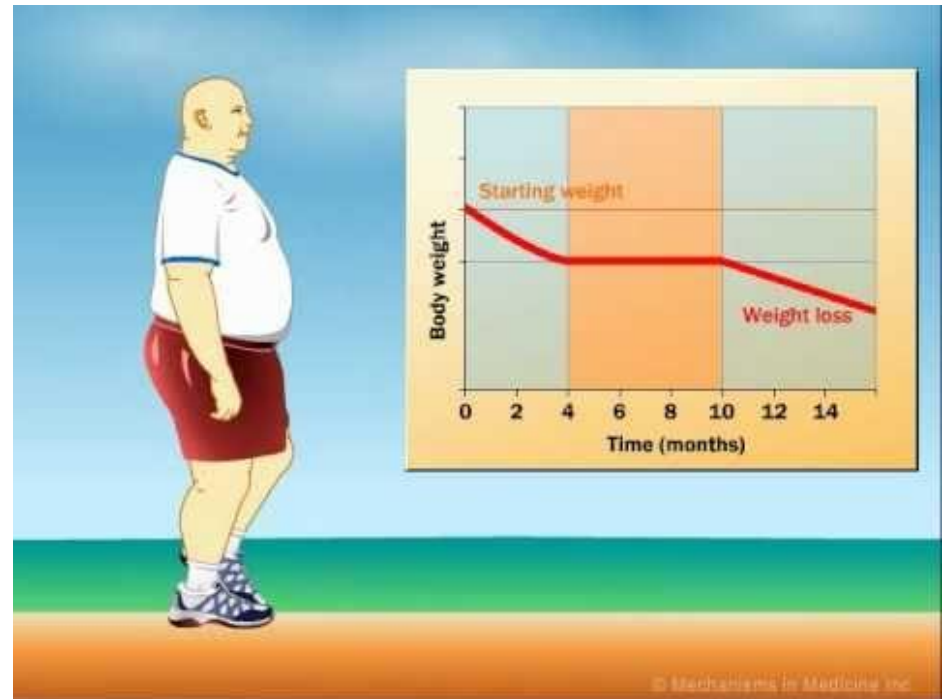
# Applications

## Biomedical Models

- nonlinear relations
- dynamic behaviour
- uncertainty

## Reliable Clinical Tools

- sound propagation of uncertainty from model parameters to results



Monitor energy intake during weight loss treatments

Goal? To offer better/personalized weight loss treatment

Why is a problem? Patients tend to underestimate energy intake  
Clinical tests to assess it directly are expensive

# Applications

## Biomedical Models

## Energy Intake Model [Thomas]

$$c_f \frac{dF}{dt} + c_l \frac{dFF}{dt} = I - (DIT + PA + RMR + SPA)$$

Differential Equation!

I Energy intake

F Fat mass

FF Fat Free mass

DIT Diet Induced Thermogenesis

PA Physical Activity

RMR Resting Metabolic Rate

SPA Spontaneous Physical Activity

$\approx FF'(F, a, h)$

$\approx DIT'(I)$

$\approx PA'(F)$

$\approx RMR'(F)$

$\approx SPA'(F, I)$

age

height

Nonlinear Constraints!

### Fat free mass models:

$$FF^{log}(F) = d_0 + d_1 \log F$$

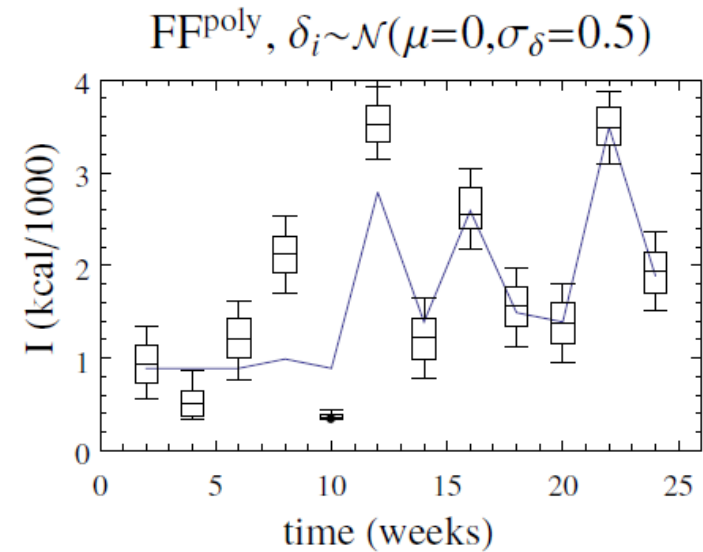
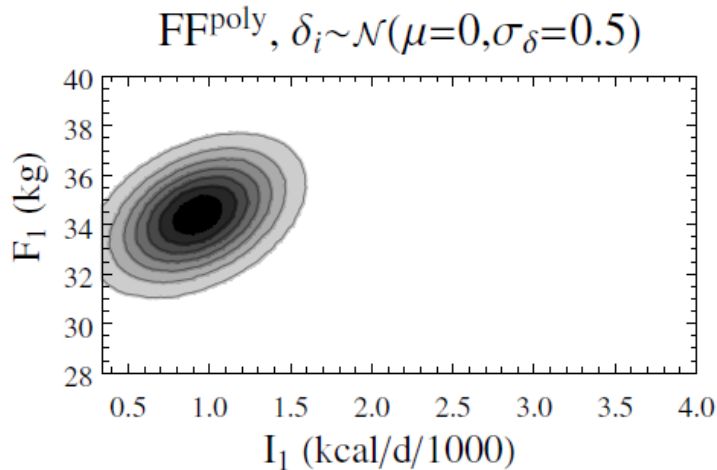
Uncertainty!

$$FF^{poly}(F, a, h) = (c_0 + c_1 F + c_2 F^2 + c_3 F^3 + c_4 F^4) (c_5 + c_6 a) (c_7 + c_8 h)$$

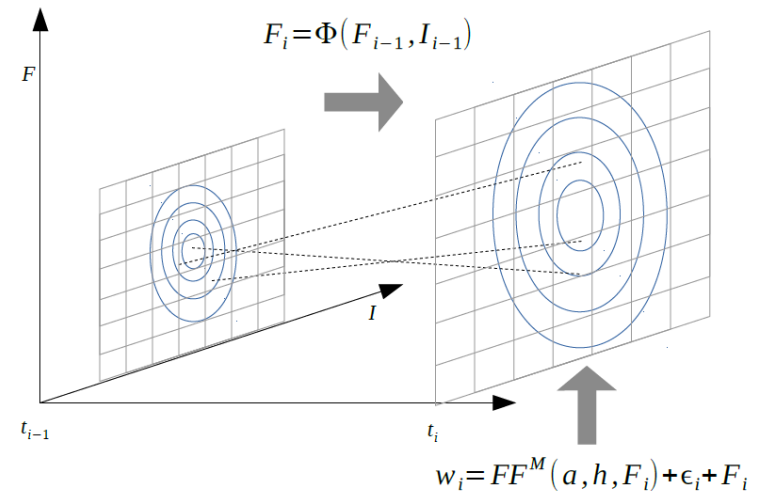
# Applications

## Energy Intake Model

constraint model  
probabilistic reasoning

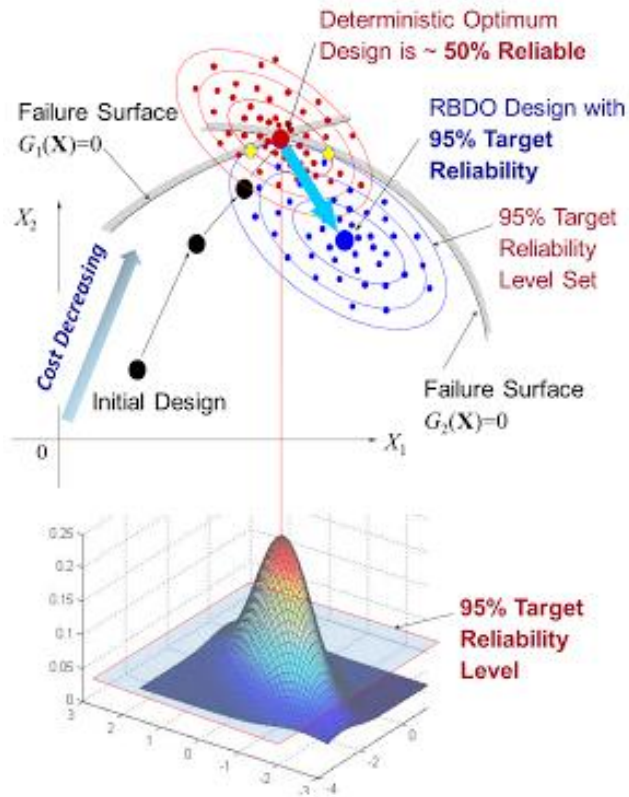


ODE Constraints:

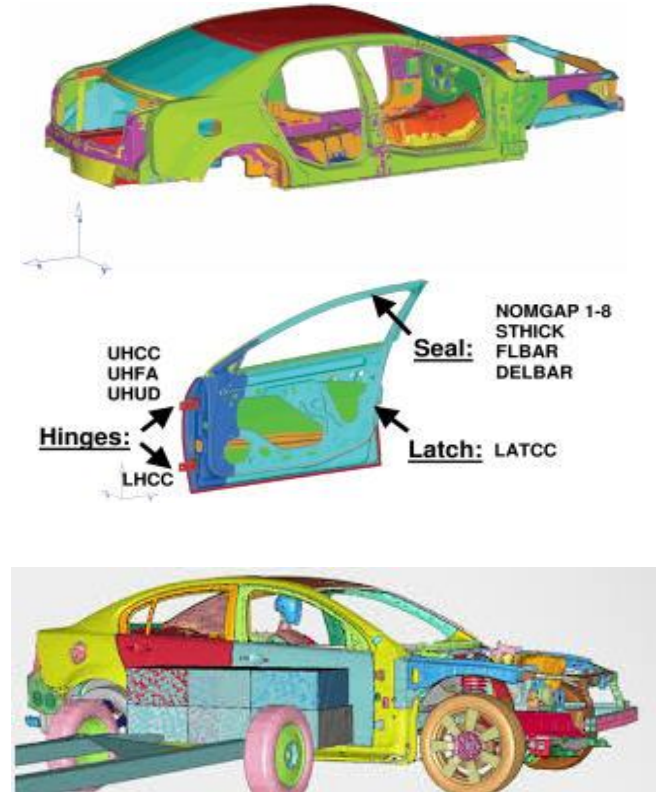


# Applications

## Reliability Based Design



## Crashworthiness of vehicle side impact



Goal? Design { minimize vehicle weight  
reliable to safety requirements

# Applications

## Reliability Based Design

Crashworthiness of vehicle side impact

weight:  $w = 1.98 + 4.90x_1 + 6.67x_2 + 6.98x_3 + 4.01x_4 + 1.78x_5 + 2.73x_7$

Design Variables!



dummy's responses: abdomen load, upper rib deflection, ...

Uncertainty!

$$r_1 = 1.16 - 0.3717x_2x_4 - 0.00931x_2x_{10} - 0.484x_3x_9 + 0.01343x_6x_{10}$$

$$r_2 = 28.98 + 3.818x_3 - 4.2x_1x_2 + 0.0207x_5x_{10} + 6.63x_6x_9 - 7.7x_7x_8 + 0.32x_9x_{10}$$

⋮

Nonlinear Constraints!

safety requirements:  $r_1 \leq 1.0, r_2 \leq 0.32, \dots$

Optimization!

minimize:  $w$

subject to:  $P(r_1 \leq 1.0) \geq R$

$P(r_2 \leq 0.32) \geq R$

⋮

linear approximations  
individually computed



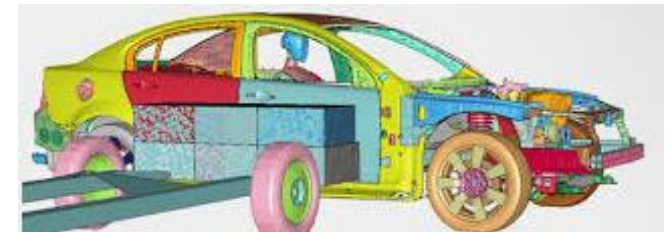
inconsistent designs!

constraint model



probabilistic reasoning

optimal reliable designs





# Applications

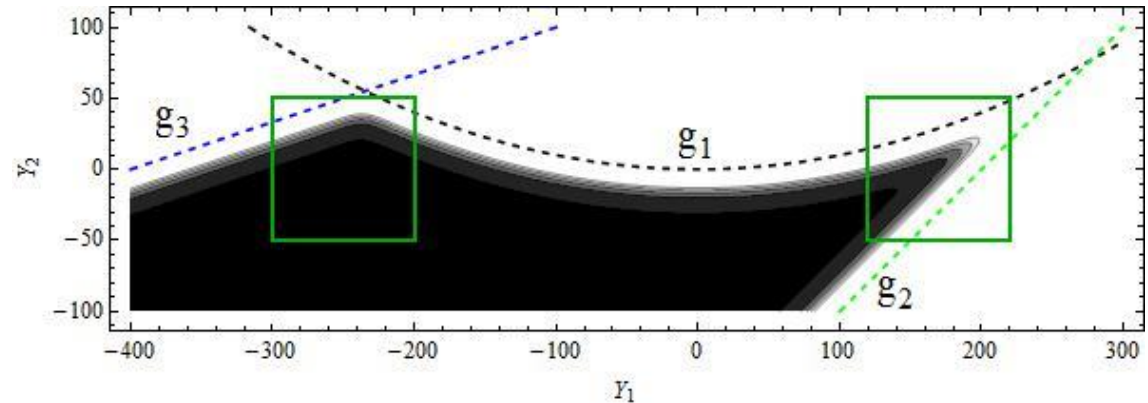
constraint model

probabilistic reasoning

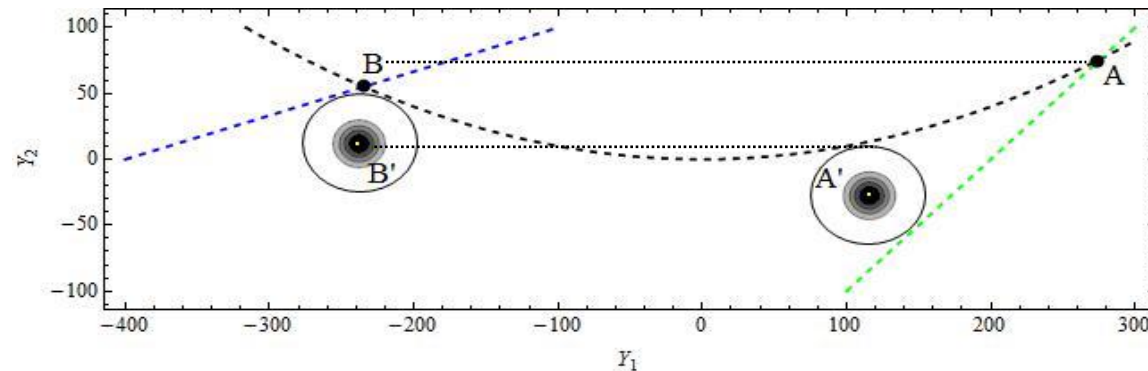


optimal reliable designs

## Reliability distribution of design variables



## Reliability based design optimization



new algorithm:

# Applications

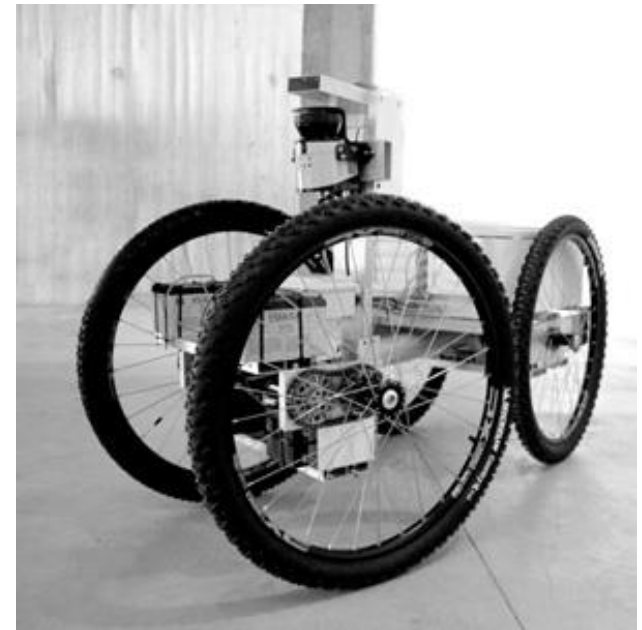
## **Localization and mapping autonomous robots:**

keep track of its current location based on information captured from the environment during its displacement

**Model parameters:** location of the autonomous robot

**Observables:** information gathered by a set of robot sensors

**Model:** robot kinematic constraints and a priori knowledge about the environment

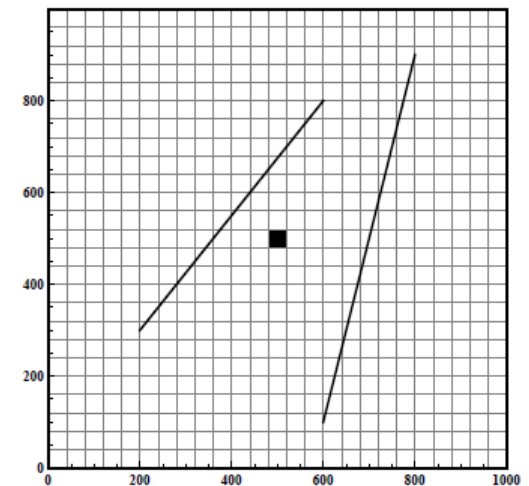
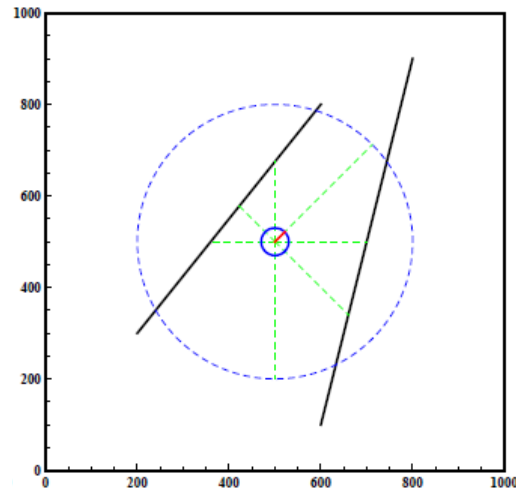
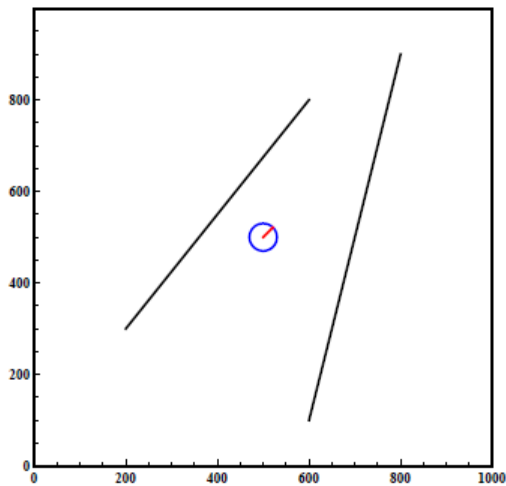


**Measurement errors** in accordance with the sensors characteristics

# Applications

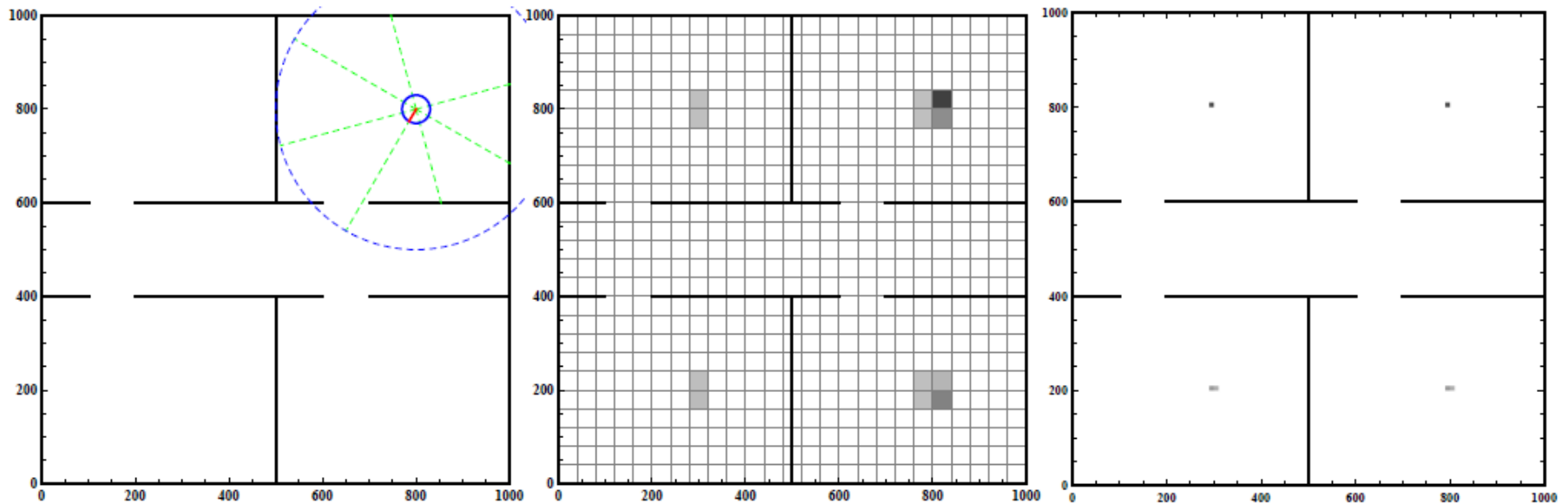
The goal is to determine the robot pose given:

- a set of sensor measurements
- prior knowledge on the map of the environment



# Applications

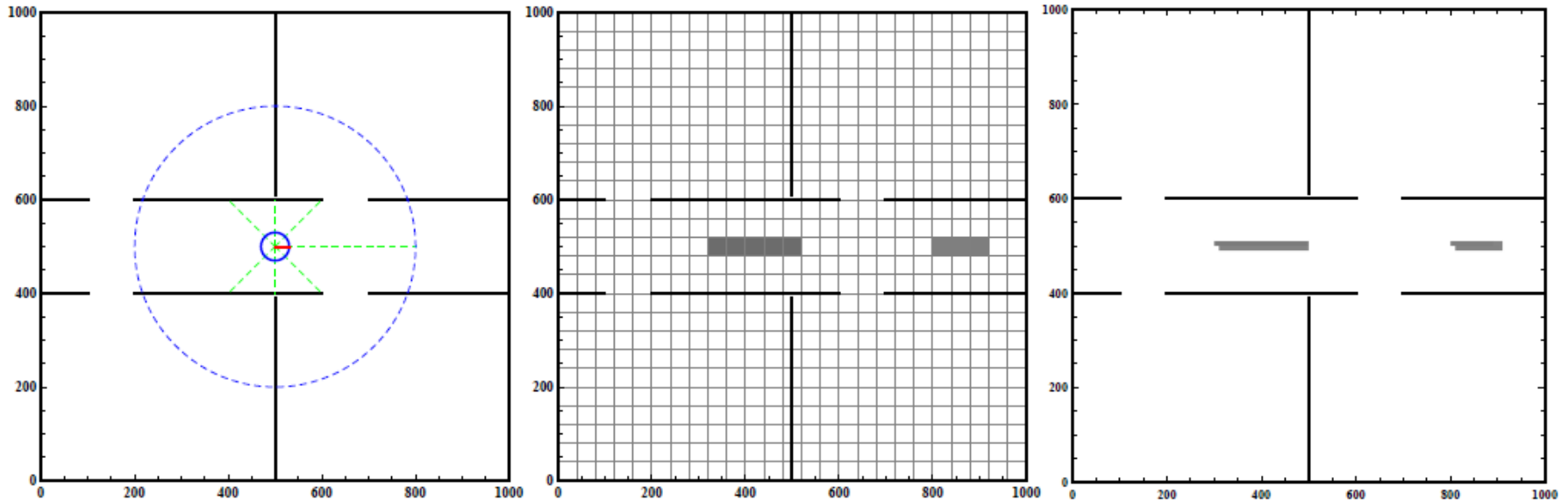
A problem with multiple consistent robot locations



Despite the adopted grid resolution, all the consistent locations are successfully identified.

# Applications

A problem with a continuum of consistent robot locations



All the consistent locations were successfully identified  
Limitations to represent a continuum of possibilities

# Interval Constraint Programming Solvers

**ibex** (by Gill Chabert and Luc Jaulin)

A C++ numerical library based on interval arithmetic and constraint programming

<http://www.ibex-lib.org/>

**RealPaver** (by L. Granvilliers and F. Benhamou)

A C++ package for modeling and solving nonlinear and nonconvex constraint satisfaction problems

<http://pagesperso.lina.univ-nantes.fr/~granvilliers-l/realpaver/>

**Alias** (by Jean-Pierre Merlet, COPRIN team)

A C++ library for system solving, with Maple interface

<http://www-sop.inria.fr/coprin/logiciels/ALIAS/ALIAS-C++/ALIAS-C++.html>

# Interval Constraint Programming Solvers

## **RSolver** (by Stefan Ratschan)

A solver for quantified constraints over the real numbers, implemented in the programming language Ocaml

<http://rsolver.sourceforge.net/>

## **Gecode** (by Christian Schulte et al)

C++ toolkit for developing constraint-based systems and applications

<https://www.gecode.org/>

## **ICOS** (by Lebbah)

A software package for rigorously solving global optimization problems

<https://www.swmath.org/software/4007>

# Course Structure: Constraints on Continuous Domains

**Lecture 1: Interval Constraints Overview**

**Lecture 2: Intervals, Interval Arithmetic and Interval Functions**

**Lecture 3: Interval Newton Method**

**Lecture 4: Associating Narrowing Functions to Constraints**

**Lecture 5: Constraint Propagation and Consistency Enforcement**

**Lecture 6: Constraint Solving**



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Vol: 126 Frontiers in Artificial Intelligence and Applications, IOS Press 2005
- R.E. Moore, R.B. Kearfott, M.J. Cloud. *Introduction to Interval Analysis*.  
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Marcel Dekker 2003
- Jaulin, L., Kieffer, M., Didrit, O., Walter, E. *Applied Interval Analysis*  
Springer 2001

# Important Links

- [Interval Computations](#)  
A primary entry point to items concerning interval computations.
- [COCONUT - COntinuous COntstraints Updating the Technology](#)  
Project to integrate techniques from mathematical programming, constraint programming, and interval analysis.

# Papers (classics)

- O. Lhomme. Consistency Techniques for Numeric CSPs. In Proceedings of 13th IJCAI, 232–238, 1993.
- F. Benhamou, D. A. McAllester, and P. Van Hentenryck. CLP(Intervals) Revisited. In SLP, 124–138, 1994.
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# Papers (advanced techniques)

- G. Trombettoni and G. Chabert. Constructive Interval Disjunction. In Principles and Practice of Constraint Programming - CP 2007, 635–650, 2007.
- G. Chabert and L. Jaulin. Hull Consistency under Monotonicity, In Principles and Practice of Constraint Programming - CP 2009, Springer, 188–195, 2009.
- A. Goldsztejn, F. Goualard. Box Consistency through Adaptive Shaving, In ACM Symposium on Applied Computing (CSP track), ACM, 2010.
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- G. Chabert, N. Beldiceanu. Sweeping with Continuous Domains. Principles and Practice of Constraint Programming – CP 2010, LNCS, Vol 6308, 137–151, 2010.

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- I. Araya, B. Neveu. Ismear: a variable selection strategy for interval branch and bound solvers, Journal of Global Optimization, 71:483–500, 2018.

# Papers (generalizations)

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- A. Goldsztejn, C. Michel, M. Rueher. Efficient handling of universally quantified inequalities, *Constraints*, 14(1): 117–135, 2009.
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- E. Carvalho. Probabilistic Constraint Reasoning, Ph.D. Thesis, FCT/UNL, 2012.
- A. Goldsztejn, J. Cruz, E. Carvalho. Convergence Analysis and Adaptive Strategy for the Certified Quadrature Over a Set Defined by Inequalities, *Journal of Computational and Applied Mathematics*, 260, 543-560, 2014.

# Papers (optimization)

- G. Trombettoni, I. Araya, B. Neveu, G. Chabert. Inner regions and interval linearizations for global optimization. In: AAAI Conference on Artificial Intelligence, pp. 99–104, 2011.
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- J. Niebling, G. Eichfelder, A branch-and-bound based algorithm for nonconvex multiobjective optimization, *SIAM Journal of Optimization*, 29(1): 794–821, 2020.

# Papers (applications)

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- J. Cruz and P. Barahona, Constraint Reasoning in Deep Biomedical Models, Journal of Artificial Intelligence in Medicine, 34:77-88, Elsevier, 2005.
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